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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 27/05/2015

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			125.60926	125.60926	125.64401	125.64401			0.00	0	0
EL28 On 05/11/2015 Bond Future			126.11327	126.11327	126.15210	126.15210			0.00	0	0
Total EL28 Future									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			634.01000	0.63401	599,260		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			654.01000	0.65401	619,260		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			644.01000	0.64401	609,260		0.00	0	0
EL28 On 05/11/2015 Bond Future	126.99	Call			0.00000	0.00000	0,000		0.00	0	0
EL28 On 05/11/2015 Bond Future	126.99	Put			837.90000	0.83790	876,730		0.00	0	0
EL28 On 05/11/2015 Bond Future	127.00	Call			0.00000	0.00000	0,000		0.00	0	0
EL28 On 05/11/2015 Bond Future	127.00	Put			847.90000	0.84790	886,730		0.00	0	0
EL28 On 05/11/2015 Bond Future	127.01	Call			0.00000	0.00000	0,000		0.00	0	0
EL28 On 05/11/2015 Bond Future	127.01	Put			857.90000	0.85790	896,730		0.00	0	0
Total EL28 Option									0.00	0	0
Total For EL28									0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33	On	06/08/2015	Bond Future			9.75091	84.08264	9.77462	83.91240			0.00	0	6,396
ES33	On	05/11/2015	Bond Future			9.83636	81.66294	9.86049	81.49226			0.00	0	0
ES33	On	04/02/2016	Bond Future			9.92086	83.05397	9.94542	82.88283			0.00	0	0
Total ES33 Future												0.00	0	6,396
ES33	On	06/08/2015	Bond Future	9.61	Put			1,193.33000	1.19333	1,023,090		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			1,340.13000	1.34013	1,169,890		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			1,266.68000	1.26668	1,096,440		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	9.01	Call			0.00000	0.00000	0,000		0.00	0	0
ES33	On	05/11/2015	Bond Future	9.01	Put			6,361.89000	6.36189	6,191,210		0.00	0	0
ES33	On	05/11/2015	Bond Future	8.99	Call			0.00000	0.00000	0,000		0.00	0	0
ES33	On	05/11/2015	Bond Future	8.99	Put			6,520.45000	6.52045	6,349,770		0.00	0	0
ES33	On	05/11/2015	Bond Future	9.00	Call			0.00000	0.00000	0,000		0.00	0	0
ES33	On	05/11/2015	Bond Future	9.00	Put			6,441.12000	6.44112	6,270,440		0.00	0	0
ES33	On	04/02/2016	Bond Future	9.99	Call			309.22000	0.30922	480,360		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			378.33000	0.37833	549,470		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	04/02/2016	Bond Future	10.01	Call			447.35000	0.44735	618,490		0.00	0	0
ES33	On	04/02/2016	Bond Future	10.01	Put			0.00000	0.00000	0,000		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			120.76153	120.76153	120.73263	120.73263			0.00	0	16
I2025	On	05/11/2015	Bond Future			122.72571	122.72571	122.69963	122.69963			0.00	0	0
Total I2025 Future												0.00	0	16
I2025	On	06/08/2015	Bond Future	120.99	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	06/08/2015	Bond Future	120.99	Put			257.37000	0.25737	228,470		0.00	0	0
I2025	On	06/08/2015	Bond Future	121.00	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	06/08/2015	Bond Future	121.00	Put			267.37000	0.26737	238,470		0.00	0	0
I2025	On	06/08/2015	Bond Future	121.01	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	06/08/2015	Bond Future	121.01	Put			277.37000	0.27737	248,470		0.00	0	0
I2025	On	05/11/2015	Bond Future	123.00	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	05/11/2015	Bond Future	123.00	Put			300.37000	0.30037	274,290		0.00	0	0
I2025	On	05/11/2015	Bond Future	123.01	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	05/11/2015	Bond Future	123.01	Put			310.37000	0.31037	284,290		0.00	0	0
I2025	On	05/11/2015	Bond Future	122.99	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	05/11/2015	Bond Future	122.99	Put			290.37000	0.29037	264,290		0.00	0	0
Total I2025 Option												0.00	0	0

Contract Details		Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For I2025										0.00	0	16
I2038	On 06/08/2015			Bond Future	125.40197	125.40197	125.48197	125.48197		0.00	0	3,627
I2038	On 05/11/2015			Bond Future	127.44170	127.44170	127.52658	127.52658		0.00	0	0
Total I2038 Future										0.00	0	3,627
I2038	On 06/08/2015	127.99	Call	Bond Future			0.00000	0.00000	0,000	0.00	0	0
I2038	On 06/08/2015	127.99	Put	Bond Future			2,508.03000	2.50803	2,588,030	0.00	0	0
I2038	On 06/08/2015	128.00	Call	Bond Future			0.00000	0.00000	0,000	0.00	0	0
I2038	On 06/08/2015	128.00	Put	Bond Future			2,518.03000	2.51803	2,598,030	0.00	0	0
I2038	On 06/08/2015	128.01	Call	Bond Future			0.00000	0.00000	0,000	0.00	0	0
I2038	On 06/08/2015	128.01	Put	Bond Future			2,528.03000	2.52803	2,608,030	0.00	0	0
I2038	On 05/11/2015	134.01	Call	Bond Future			0.00000	0.00000	0,000	0.00	0	0
I2038	On 05/11/2015	134.01	Put	Bond Future			6,483.42000	6.48342	6,568,300	0.00	0	0
I2038	On 05/11/2015	133.99	Call	Bond Future			0.00000	0.00000	0,000	0.00	0	0
I2038	On 05/11/2015	133.99	Put	Bond Future			6,463.42000	6.46342	6,548,300	0.00	0	0
I2038	On 05/11/2015	134.00	Call	Bond Future			0.00000	0.00000	0,000	0.00	0	0
I2038	On 05/11/2015	134.00	Put	Bond Future			6,473.42000	6.47342	6,558,300	0.00	0	0
Total I2038 Option										0.00	0	0
Total For I2038										0.00	0	3,627
I2046	On 06/08/2015			Bond Future	127.19732	127.19732	127.16451	127.16451		0.00	0	5,722
I2046	On 05/11/2015			Bond Future	127.86804	127.86804	127.83815	127.83815		0.00	0	0
Total I2046 Future										0.00	0	5,722
I2046	On 06/08/2015	128.99	Call	Bond Future			0.00000	0.00000	0,000	0.00	0	0
I2046	On 06/08/2015	128.99	Put	Bond Future			1,825.49000	1.82549	1,792,680	0.00	0	0
I2046	On 06/08/2015	129.00	Call	Bond Future			0.00000	0.00000	0,000	0.00	0	0
I2046	On 06/08/2015	129.00	Put	Bond Future			1,835.49000	1.83549	1,802,680	0.00	0	0
I2046	On 06/08/2015	129.01	Call	Bond Future			0.00000	0.00000	0,000	0.00	0	0
I2046	On 06/08/2015	129.01	Put	Bond Future			1,845.49000	1.84549	1,812,680	0.00	0	0
I2046	On 05/11/2015	132.99	Call	Bond Future			0.00000	0.00000	0,000	0.00	0	0
I2046	On 05/11/2015	132.99	Put	Bond Future			5,151.85000	5.15185	5,121,960	0.00	0	0
I2046	On 05/11/2015	133.00	Call	Bond Future			0.00000	0.00000	0,000	0.00	0	0
I2046	On 05/11/2015	133.00	Put	Bond Future			5,161.85000	5.16185	5,131,960	0.00	0	0
I2046	On 05/11/2015	133.01	Call	Bond Future			0.00000	0.00000	0,000	0.00	0	0
I2046	On 05/11/2015	133.01	Put	Bond Future			5,171.85000	5.17185	5,141,960	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	134.72309	134.72309	135.18395	135.18395		0.00	0	3,821
I2050	On 05/11/2015			Bond Future	136.91432	136.91432	137.38617	137.38617		0.00	0	0
Total I2050 Future										0.00	0	3,821
I2050	On 06/08/2015	136.99	Call	Bond Future			0.00000	0.00000	0,000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
I2050	On	06/08/2015	Bond Future	136.99	Put			1,806.05000	1.80605	2,266,910		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			1,816.05000	1.81605	2,276,910		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			1,826.05000	1.82605	2,286,910		0.00	0	0
I2050	On	05/11/2015	Bond Future	144.99	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	05/11/2015	Bond Future	144.99	Put			7,603.83000	7.60383	8,075,680		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			7,613.83000	7.61383	8,085,680		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			7,623.83000	7.62383	8,095,680		0.00	0	0
Total I2050 Option												0.00	0	0
Total For I2050												0.00	0	3,821
R186	On	06/08/2015	Bond Future			8.19510	118.29984	8.21813	118.11292		9.39	298,707,096.00	2,525	40,747
R186	On	05/11/2015	Bond Future			8.24964	120.22414	8.27310	120.03757		9.27	0.00	0	500
R186	On	04/02/2016	Bond Future			8.29873	116.97289	8.32262	116.78671		9.06	0.00	0	5,512
R186	On	05/05/2016	Bond Future			8.33500	119.08380	8.35969	118.89510		9.06	0.00	0	0
Total R186 Future												298,707,096.00	2,525	46,759
R186	On	06/08/2015	Bond Future	8.90	Call			5,720.93000	5.72093	5,875,190	9.79	0.00	0	0
R186	On	06/08/2015	Bond Future	8.90	Put			367.52000	0.36752	334,860	9.79	0.00	0	5,350
R186	On	06/08/2015	Bond Future	8.45	Call			3,041.79000	3.04179	3,152,730	9.51	0.00	0	0
R186	On	06/08/2015	Bond Future	8.45	Put			1,182.45000	1.18245	1,106,470	9.51	0.00	0	4,229
R186	On	06/08/2015	Bond Future	8.50	Call			3,305.93000	3.30593	3,422,620	9.54	0.00	0	0
R186	On	06/08/2015	Bond Future	8.50	Put			1,050.98000	1.05098	980,750	9.54	0.00	0	5,229
R186	On	06/08/2015	Bond Future	8.00	Call			1,195.55000	1.19555	1,252,320	9.30	0.00	0	0
R186	On	06/08/2015	Bond Future	8.00	Put			2,982.51000	2.98251	2,852,360	9.30	0.00	0	0
R186	On	06/08/2015	Bond Future	8.55	Call			3,580.27000	3.58027	3,702,530	9.57	0.00	0	0
R186	On	06/08/2015	Bond Future	8.55	Put			931.57000	0.93157	866,910	9.57	0.00	0	4,229
R186	On	06/08/2015	Bond Future	8.01	Call			1,225.60000	1.22560	1,283,490	9.30	0.00	0	0
R186	On	06/08/2015	Bond Future	8.01	Put			2,929.82000	2.92982	2,800,790	9.30	0.00	0	0
R186	On	06/08/2015	Bond Future	8.05	Call			1,350.33000	1.35033	1,412,800	9.32	0.00	0	75
R186	On	06/08/2015	Bond Future	8.05	Put			2,724.40000	2.72440	2,599,950	9.32	0.00	0	0
R186	On	06/08/2015	Bond Future	8.46	Call			3,093.80000	3.09380	3,205,910	9.52	0.00	0	0
R186	On	06/08/2015	Bond Future	8.46	Put			1,155.19000	1.15519	1,080,380	9.52	0.00	0	75
R186	On	06/08/2015	Bond Future	7.65	Call			437.97000	0.43797	462,320	9.18	0.00	0	75
R186	On	06/08/2015	Bond Future	7.65	Put			5,171.02000	5.17102	5,008,450	9.18	0.00	0	0
R186	On	06/08/2015	Bond Future	7.75	Call			600.21000	0.60021	632,260	9.21	0.00	0	1,000
R186	On	06/08/2015	Bond Future	7.75	Put			4,481.44000	4.48144	4,326,570	9.21	0.00	0	0
R186	On	06/08/2015	Bond Future	7.99	Call			1,166.01000	1.16601	1,221,660	9.30	0.00	0	0
R186	On	06/08/2015	Bond Future	7.99	Put			3,035.78000	3.03578	2,904,510	9.30	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	05/11/2015	Bond Future	8.22	Put			3,184.03000	3.18403	3,080,640	9.26	0.00	0	1,090
R186	On	05/11/2015	Bond Future	8.24	Put			3,101.61000	3.10161	2,999,810	9.27	0.00	0	0
R186	On	05/11/2015	Bond Future	8.25	Call			2,877.42000	2.87742	2,962,990	9.27	0.00	0	0
R186	On	05/11/2015	Bond Future	8.25	Put			3,061.13000	3.06113	2,960,130	9.27	0.00	0	8,690
R186	On	05/11/2015	Bond Future	9.00	Call			6,584.85000	6.58485	6,724,250	9.61	0.00	0	0
R186	On	05/11/2015	Bond Future	9.00	Put			1,001.30000	1.00130	954,130	9.61	0.00	0	2,600
R186	On	05/11/2015	Bond Future	8.22	Call			2,761.15000	2.76115	2,844,330	9.26	0.00	0	0
R186	On	05/11/2015	Bond Future	8.26	Put			3,021.03000	3.02103	2,920,820	9.27	0.00	0	0
R186	On	05/11/2015	Bond Future	8.35	Call			3,286.88000	3.28688	3,380,380	9.31	0.00	0	0
R186	On	05/11/2015	Bond Future	8.35	Put			2,678.16000	2.67816	2,585,090	9.31	0.00	0	9,370
R186	On	05/11/2015	Bond Future	8.45	Call			3,725.49000	3.72549	3,826,840	9.36	0.00	0	0
R186	On	05/11/2015	Bond Future	8.45	Put			2,331.70000	2.33170	2,246,480	9.36	0.00	0	6,248
R186	On	05/11/2015	Bond Future	8.24	Call			2,838.25000	2.83825	2,923,020	9.27	0.00	0	0
R186	On	05/11/2015	Bond Future	8.26	Call			2,916.90000	2.91690	3,003,260	9.27	0.00	0	0
R186	On	04/02/2016	Bond Future	7.51	Call			1,168.38000	1.16838	1,208,280	8.81	0.00	0	0
R186	On	04/02/2016	Bond Future	7.51	Put			7,737.15000	7.73715	7,590,870	8.81	0.00	0	0
R186	On	04/02/2016	Bond Future	7.49	Call			1,130.53000	1.13053	1,169,400	8.81	0.00	0	0
R186	On	04/02/2016	Bond Future	7.49	Put			7,867.26000	7.86726	7,719,950	8.81	0.00	0	0
R186	On	04/02/2016	Bond Future	7.50	Call			1,149.34000	1.14934	1,188,730	8.81	0.00	0	0
R186	On	04/02/2016	Bond Future	7.50	Put			7,802.05000	7.80205	7,655,260	8.81	0.00	0	0
R186	On	05/05/2016	Bond Future	7.56	Put			8,084.25000	8.08425	7,945,240	8.83	0.00	0	0
R186	On	05/05/2016	Bond Future	8.33	Call			4,084.25000	4.08425	4,174,890	9.10	0.00	0	0
R186	On	05/05/2016	Bond Future	8.33	Put			4,311.22000	4.31122	4,213,160	9.10	0.00	0	0
R186	On	05/05/2016	Bond Future	8.34	Call			4,122.92000	4.12292	4,214,110	9.10	0.00	0	0
R186	On	05/05/2016	Bond Future	8.34	Put			4,273.38000	4.27338	4,175,870	9.10	0.00	0	0
R186	On	05/05/2016	Bond Future	8.35	Call			4,161.31000	4.16131	4,253,050	9.10	0.00	0	0
R186	On	05/05/2016	Bond Future	8.35	Put			4,235.32000	4.23532	4,138,360	9.10	0.00	0	0
R186	On	05/05/2016	Bond Future	7.56	Call			1,753.17000	1.75317	1,802,860	8.83	0.00	0	0
Total R186 Option												0.00	0	48,260
Total For R186												298,707,096.00	2,525	95,019
R197	On	06/08/2015	Bond Future			290.04361	290.04361	289.97697	289.97697			19,722,965.48	68	978
R197	On	05/11/2015	Bond Future			294.76008	294.76008	294.70024	294.70024			0.00	0	0
Total R197 Future												19,722,965.48	68	978
R197	On	06/08/2015	Bond Future	288.00	Call			1,976.97000	1.97697	2,043,610		0.00	0	0
R197	On	06/08/2015	Bond Future	288.00	Put			0.00000	0.00000	0,000		0.00	0	0
R197	On	06/08/2015	Bond Future	288.01	Call			1,966.97000	1.96697	2,033,610		0.00	0	0
R197	On	06/08/2015	Bond Future	288.01	Put			0.00000	0.00000	0,000		0.00	0	0
R197	On	06/08/2015	Bond Future	287.99	Call			1,986.97000	1.98697	2,053,610		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	05/11/2015	Bond Future	295.01	Put			309.76000	0.30976	249,920		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R197	On	05/11/2015	Bond Future	294.99	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	05/11/2015	Bond Future	294.99	Put			289.76000	0.28976	229,920		0.00	0	0
R197	On	05/11/2015	Bond Future	295.00	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	05/11/2015	Bond Future	295.00	Put			299.76000	0.29976	239,920		0.00	0	0
R197	On	05/11/2015	Bond Future	295.01	Call			0.00000	0.00000	0,000		0.00	0	0
Total R197 Option												0.00	0	0
Total For R197												19,722,965.48	68	978
R202	On	06/08/2015	Bond Future			237.38345	237.38345	237.32447	237.32447			9,495,338.00	40	54,173
R202	On	05/11/2015	Bond Future			241.24344	241.24344	241.19023	241.19023			0.00	0	0
Total R202 Future												9,495,338.00	40	54,173
R202	On	06/08/2015	Bond Future	240.01	Put			2,685.53000	2.68553	2,626,550		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			2,665.53000	2.66553	2,606,550		0.00	0	0
R202	On	06/08/2015	Bond Future	240.00	Call			0.00000	0.00000	0,000		0.00	0	0
R202	On	06/08/2015	Bond Future	240.00	Put			2,675.53000	2.67553	2,616,550		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	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			4,809.77000	4.80977	4,756,560		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			4,819.77000	4.81977	4,766,560		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			4,799.77000	4.79977	4,746,560		0.00	0	0
Total R202 Option												0.00	0	0
Total For R202												9,495,338.00	40	54,173
R2023	On	06/08/2015	Bond Future			8.03100	101.89945	8.05429	101.77084		7.14	259,843,597.50	2,550	17,277
R2023	On	05/11/2015	Bond Future			8.09388	99.63304	8.11771	99.50512		7.34	0.00	0	0
R2023	On	04/02/2016	Bond Future			8.15329	101.32983	8.17769	101.20270		7.03	0.00	0	0
Total R2023 Future												259,843,597.50	2,550	17,277
R2023	On	06/08/2015	Bond Future	9.07	Call			5,485.12000	5.48512	5,604,960	7.63	0.00	0	0
R2023	On	06/08/2015	Bond Future	9.07	Put			75.87000	0.07587	67,100	7.63	0.00	0	911
R2023	On	06/08/2015	Bond Future	8.24	Call			1,873.52000	1.87352	1,946,780	7.26	0.00	0	0
R2023	On	06/08/2015	Bond Future	8.24	Put			855.47000	0.85547	800,120	7.26	0.00	0	0
R2023	On	06/08/2015	Bond Future	8.25	Call			1,908.10000	1.90810	1,982,210	7.26	0.00	0	0
R2023	On	06/08/2015	Bond Future	8.25	Put			835.60000	0.83560	781,100	7.26	0.00	0	0
R2023	On	06/08/2015	Bond Future	8.26	Call			1,942.99000	1.94299	2,017,940	7.27	0.00	0	0
R2023	On	06/08/2015	Bond Future	8.26	Put			816.09000	0.81609	762,430	7.27	0.00	0	0
R2023	On	05/11/2015	Bond Future	7.99	Put			2,316.14000	2.31614	2,240,970	7.34	0.00	0	0
R2023	On	05/11/2015	Bond Future	8.00	Call			1,652.53000	1.65253	1,705,840	7.34	0.00	0	0
R2023	On	05/11/2015	Bond Future	8.00	Put			2,286.45000	2.28645	2,211,840	7.34	0.00	0	0
R2023	On	05/11/2015	Bond Future	8.01	Call			1,677.43000	1.67743	1,731,290	7.34	0.00	0	0

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	8.01	Put			2,257.29000	2.25729	2,183,230	7.34	0.00	0	0
R2023	On	05/11/2015	Bond Future	7.99	Call			1,628.13000	1.62813	1,680,880	7.34	0.00	0	0
R2023	On	04/02/2016	Bond Future	8.01	Call			1,965.76000	1.96576	2,019,250	7.03	0.00	0	0
R2023	On	04/02/2016	Bond Future	8.01	Put			2,843.65000	2.84365	2,770,010	7.03	0.00	0	0
R2023	On	04/02/2016	Bond Future	7.99	Call			1,918.49000	1.91849	1,971,090	7.03	0.00	0	0
R2023	On	04/02/2016	Bond Future	7.99	Put			2,901.74000	2.90174	2,827,210	7.03	0.00	0	0
R2023	On	04/02/2016	Bond Future	8.00	Call			1,941.87000	1.94187	1,994,920	7.03	0.00	0	0
R2023	On	04/02/2016	Bond Future	8.00	Put			2,872.42000	2.87242	2,798,340	7.03	0.00	0	0
Total R2023 Option												0.00	0	911
Total For R2023												259,843,597.50	2,550	18,188
R203	On	06/08/2015	Bond Future			7.23494	105.29036	7.26105	105.23985		2.34	0.00	0	17,001
R203	On	05/11/2015	Bond Future			7.31753	102.83685	7.34574	102.78841		2.04	0.00	0	0
R203	On	04/02/2016	Bond Future			7.39300	104.58838	7.42394	104.54217		1.51	0.00	0	0
Total R203 Future												0.00	0	17,001
R203	On	06/08/2015	Bond Future	6.74	Call			99.65000	0.09965	106,760	2.29	0.00	0	0
R203	On	06/08/2015	Bond Future	6.74	Put			1,113.80000	1.11380	1,070,400	2.29	0.00	0	0
R203	On	06/08/2015	Bond Future	6.75	Call			103.18000	0.10318	110,500	2.29	0.00	0	0
R203	On	06/08/2015	Bond Future	6.75	Put			1,097.74000	1.09774	1,054,550	2.29	0.00	0	0
R203	On	06/08/2015	Bond Future	6.76	Call			106.80000	0.10680	114,340	2.29	0.00	0	0
R203	On	06/08/2015	Bond Future	6.76	Put			1,081.78000	1.08178	1,038,810	2.29	0.00	0	0
R203	On	06/08/2015	Bond Future	7.84	Call			1,209.27000	1.20927	1,250,040	2.43	0.00	0	0
R203	On	06/08/2015	Bond Future	7.84	Put			97.48000	0.09748	87,740	2.43	0.00	0	5,000
R203	On	05/11/2015	Bond Future	6.01	Call			23.06000	0.02306	24,820	1.94	0.00	0	0
R203	On	05/11/2015	Bond Future	6.01	Put			2,350.55000	2.35055	2,303,870	1.94	0.00	0	0
R203	On	05/11/2015	Bond Future	5.99	Call			21.63000	0.02163	23,290	1.94	0.00	0	0
R203	On	05/11/2015	Bond Future	5.99	Put			2,384.50000	2.38450	2,337,720	1.94	0.00	0	0
R203	On	05/11/2015	Bond Future	6.00	Call			22.34000	0.02234	24,040	1.94	0.00	0	0
R203	On	05/11/2015	Bond Future	6.00	Put			2,367.52000	2.36752	2,320,780	1.94	0.00	0	0
R203	On	04/02/2016	Bond Future	7.26	Call			412.77000	0.41277	431,880	1.51	0.00	0	0
R203	On	04/02/2016	Bond Future	7.26	Put			657.97000	0.65797	630,870	1.51	0.00	0	0
R203	On	04/02/2016	Bond Future	7.24	Call			399.52000	0.39952	418,220	1.51	0.00	0	0
R203	On	04/02/2016	Bond Future	7.24	Put			674.69000	0.67469	647,180	1.51	0.00	0	0
R203	On	04/02/2016	Bond Future	7.25	Call			406.12000	0.40612	425,020	1.51	0.00	0	0
R203	On	04/02/2016	Bond Future	7.25	Put			666.30000	0.66630	638,990	1.51	0.00	0	0
Total R203 Option												0.00	0	5,000
Total For R203												0.00	0	22,001
R2030	On	06/08/2015	Bond Future			8.61287	95.24085	8.63586	95.05965			0.00	0	9,690
R2030	On	05/11/2015	Bond Future			8.66854	96.79098	8.69190	96.60951			0.00	0	0
Total R2030 Future												0.00	0	9,690
R2030	On	06/08/2015	Bond Future	7.76	Put			7,261.36000	7.26136	7,080,160		0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2030 On 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			7,436.10000	7.43610	7,254,900		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			7,348.68000	7.34868	7,167,480		0.00	0	0
R2030 On 06/08/2015 Bond Future	7.76	Call			0.00000	0.00000	0,000		0.00	0	0
R2030 On 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			1,584.70000	1.58470	1,403,230		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			1,505.34000	1.50534	1,323,870		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			1,426.07000	1.42607	1,244,600		0.00	0	0
Total R2030 Option									0.00	0	0
Total For R2030									0.00	0	9,690
R2032 On 06/08/2015 Bond Future			8.70475	99.04520	8.72755	98.85276			0.00	0	1,579
R2032 On 05/11/2015 Bond Future			8.76173	96.50098	8.78489	96.30817			0.00	0	0
R2032 On 04/02/2016 Bond Future			8.81451	98.14488	8.83803	97.95166			0.00	0	0
Total R2032 Future									0.00	0	1,579
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			1,946.17000	1.94617	1,753,730		0.00	0	0
R2032 On 06/08/2015 Bond Future	8.51	Call			0.00000	0.00000	0,000		0.00	0	0
R2032 On 06/08/2015 Bond Future	8.51	Put			1,859.44000	1.85944	1,667,000		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			2,033.01000	2.03301	1,840,570		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			6,862.89000	6.86289	6,670,080		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			6,771.03000	6.77103	6,578,220		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			6,954.87000	6.95487	6,762,060		0.00	0	0
R2032 On 04/02/2016 Bond Future	8.71	Call			0.00000	0.00000	0,000		0.00	0	0
R2032 On 04/02/2016 Bond Future	8.71	Put			1,058.73000	1.05873	865,510		0.00	0	0
R2032 On 04/02/2016 Bond Future	8.69	Call			0.00000	0.00000	0,000		0.00	0	0
R2032 On 04/02/2016 Bond Future	8.69	Put			1,225.67000	1.22567	1,032,450		0.00	0	0
R2032 On 04/02/2016 Bond Future	8.70	Call			0.00000	0.00000	0,000		0.00	0	0
R2032 On 04/02/2016 Bond Future	8.70	Put			1,142.15000	1.14215	948,930		0.00	0	0
Total R2032 Option									0.00	0	0
Total For R2032									0.00	0	1,579
R2037 On 06/08/2015 Bond Future			8.81419	97.26658	8.83186	97.10178			0.00	0	33,382
R2037 On 05/11/2015 Bond Future			8.86710	98.84980	8.88497	98.68504			0.00	0	0
R2037 On 04/02/2016 Bond Future			8.91740	96.27599	8.93546	96.11140			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total R2037 Future									0.00	0	33,382
R2037 On 06/08/2015 Bond Future	8.76	Put			672.97000	0.67297	508,170		0.00	0	0
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			861.57000	0.86157	696,770		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			767.20000	0.76720	602,400		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 05/11/2015 Bond Future	8.01	Call			0.00000	0.00000	0,000		0.00	0	0
R2037 On 05/11/2015 Bond Future	8.01	Put			8,612.38000	8.61238	8,447,620		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			8,822.97000	8.82297	8,658,210		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			8,717.59000	8.71759	8,552,830		0.00	0	0
R2037 On 04/02/2016 Bond Future	8.75	Put			1,711.40000	1.71140	1,546,810		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			1,617.91000	1.61791	1,453,320		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			1,805.02000	1.80502	1,640,430		0.00	0	0
R2037 On 04/02/2016 Bond Future	8.75	Call			0.00000	0.00000	0,000		0.00	0	0
Total R2037 Option									0.00	0	0
Total For R2037									0.00	0	33,382
R204 On 06/08/2015 Bond Future			7.50884	102.55591	7.52857	102.49777		3.56	0.00	0	19,744
R204 On 05/11/2015 Bond Future			7.58436	104.22407	7.60482	104.16788		3.38	0.00	0	0
R204 On 04/02/2016 Bond Future			7.65048	101.96178	7.67175	101.90768		2.90	0.00	0	0
Total R204 Future									0.00	0	19,744
R204 On 06/08/2015 Bond Future	7.74	Call			1,011.52000	1.01152	1,045,510	3.62	0.00	0	0
R204 On 06/08/2015 Bond Future	7.74	Put			391.06000	0.39106	366,910	3.62	0.00	0	0
R204 On 06/08/2015 Bond Future	7.75	Call			1,030.78000	1.03078	1,065,180	3.62	0.00	0	0
R204 On 06/08/2015 Bond Future	7.75	Put			381.09000	0.38109	357,350	3.62	0.00	0	0
R204 On 06/08/2015 Bond Future	7.76	Call			1,050.23000	1.05023	1,085,030	3.62	0.00	0	0
R204 On 06/08/2015 Bond Future	7.76	Put			371.32000	0.37132	347,980	3.62	0.00	0	0
R204 On 06/08/2015 Bond Future	8.41	Call			2,605.21000	2.60521	2,658,250	3.78	0.00	0	0
R204 On 06/08/2015 Bond Future	8.41	Put			49.21000	0.04921	44,110	3.78	0.00	0	699
R204 On 05/11/2015 Bond Future	6.26	Call			45.79000	0.04579	47,920	3.21	0.00	0	0
R204 On 05/11/2015 Bond Future	6.26	Put			3,822.68000	3.82268	3,768,620	3.21	0.00	0	0
R204 On 05/11/2015 Bond Future	6.24	Call			43.14000	0.04314	45,150	3.21	0.00	0	0
R204 On 05/11/2015 Bond Future	6.24	Put			3,877.51000	3.87751	3,823,330	3.21	0.00	0	0
R204 On 05/11/2015 Bond Future	6.25	Call			44.45000	0.04445	46,520	3.21	0.00	0	0
R204 On 05/11/2015 Bond Future	6.25	Put			3,850.08000	3.85008	3,795,960	3.21	0.00	0	0
R204 On 04/02/2016 Bond Future	7.51	Call			793.70000	0.79370	815,730	2.90	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
R204	On	04/02/2016	Bond Future	7.51	Put			1,206.01000	1.20601	1,173,940	2.90	0.00	0	0
R204	On	04/02/2016	Bond Future	7.49	Call			770.64000	0.77064	792,240	2.90	0.00	0	0
R204	On	04/02/2016	Bond Future	7.49	Put			1,234.07000	1.23407	1,201,570	2.90	0.00	0	0
R204	On	04/02/2016	Bond Future	7.50	Call			782.12000	0.78212	803,930	2.90	0.00	0	0
R204	On	04/02/2016	Bond Future	7.50	Put			1,219.99000	1.21999	1,187,700	2.90	0.00	0	0
Total R204 Option												0.00	0	699
Total For R204												0.00	0	20,443
R2044	On	06/08/2015	Bond Future			8.88184	98.92026	8.89940	98.74156			0.00	0	10,735
R2044	On	05/11/2015	Bond Future			8.93266	100.53038	8.95041	100.35166			0.00	0	0
R2044	On	04/02/2016	Bond Future			8.98100	97.86002	8.99895	97.68118			0.00	0	0
Total R2044 Future												0.00	0	10,735
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			1,433.87000	1.43387	1,255,170		0.00	0	0
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			1,642.49000	1.64249	1,463,790		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			1,538.09000	1.53809	1,359,390		0.00	0	0
R2044	On	05/11/2015	Bond Future	8.25	Put			7,493.47000	7.49347	7,314,750		0.00	0	0
R2044	On	05/11/2015	Bond Future	8.26	Call			0.00000	0.00000	0,000		0.00	0	0
R2044	On	05/11/2015	Bond Future	8.26	Put			7,379.80000	7.37980	7,201,080		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			7,607.36000	7.60736	7,428,640		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	04/02/2016	Bond Future	9.01	Put			0.00000	0.00000	0,000		0.00	0	0
R2044	On	04/02/2016	Bond Future	8.99	Call			0.00000	0.00000	89,740		0.00	0	0
R2044	On	04/02/2016	Bond Future	8.99	Put			89.10000	0.08910	0,000		0.00	0	0
R2044	On	04/02/2016	Bond Future	9.00	Call			10.45000	0.01045	189,290		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			109.82000	0.10982	288,660		0.00	0	0
Total R2044 Option												0.00	0	0
Total For R2044												0.00	0	10,735
R2048	On	06/08/2015	Bond Future			8.86791	102.66367	8.88526	102.48193			0.00	0	35,237
R2048	On	05/11/2015	Bond Future			8.91980	99.90339	8.93735	99.72153			0.00	0	0
R2048	On	04/02/2016	Bond Future			8.96965	101.60494	8.98741	101.42287			0.00	0	0
Total R2048 Future												0.00	0	35,237
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			1,432.58000	1.43258	1,250,840		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			1,325.42000	1.32542	1,143,680		0.00	0	0
R2048	On	06/08/2015	Bond Future	8.74	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
R2048	On	06/08/2015	Bond Future	8.74	Put			1,539.94000	1.53994	1,358,200		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			10,729.06000	10.72906	10,547,200		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			10,605.35000	10.60535	10,423,490		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			10,481.89000	10.48189	10,300,030		0.00	0	0
R2048	On	04/02/2016	Bond Future	9.01	Call			230.73000	0.23073	412,800		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	04/02/2016	Bond Future	8.99	Call			26.50000	0.02650	208,570		0.00	0	0
R2048	On	04/02/2016	Bond Future	8.99	Put			0.00000	0.00000	0,000		0.00	0	0
R2048	On	04/02/2016	Bond Future	9.00	Call			128.71000	0.12871	310,780		0.00	0	0
R2048	On	04/02/2016	Bond Future	9.00	Put			0.00000	0.00000	0,000		0.00	0	0
Total R2048 Option												0.00	0	0
Total For R2048												0.00	0	35,237
R207	On	06/08/2015	Bond Future			7.73965	98.73763	7.76424	98.64800		4.72	64,278,197.13	651	38,359
R207	On	05/11/2015	Bond Future			7.80999	100.34416	7.83546	100.25588		4.52	0.00	0	0
R207	On	04/02/2016	Bond Future			7.87509	98.41096	7.90155	98.32411		4.13	0.00	0	0
R207	On	05/05/2016	Bond Future			7.92110	100.18692	7.94939	100.09923		4.13	0.00	0	0
Total R207 Future												64,278,197.13	651	38,359
R207	On	06/08/2015	Bond Future	7.75	Call			799.53000	0.79953	838,850	4.72	0.00	0	0
R207	On	06/08/2015	Bond Future	7.75	Put			851.42000	0.85142	801,110	4.72	0.00	0	0
R207	On	06/08/2015	Bond Future	7.76	Call			817.89000	0.81789	857,830	4.72	0.00	0	0
R207	On	06/08/2015	Bond Future	7.76	Put			833.34000	0.83334	783,650	4.72	0.00	0	0
R207	On	06/08/2015	Bond Future	7.46	Call			379.51000	0.37951	401,780	4.66	0.00	0	70
R207	On	06/08/2015	Bond Future	7.46	Put			1,495.52000	1.49552	1,428,160	4.66	0.00	0	0
R207	On	06/08/2015	Bond Future	7.74	Call			781.59000	0.78159	820,280	4.72	0.00	0	0
R207	On	06/08/2015	Bond Future	7.74	Put			869.95000	0.86995	819,010	4.72	0.00	0	0
R207	On	05/11/2015	Bond Future	7.74	Call			1,051.05000	1.05105	1,088,680	4.52	0.00	0	0
R207	On	05/11/2015	Bond Future	7.74	Put			1,382.43000	1.38243	1,331,780	4.52	0.00	0	0
R207	On	05/11/2015	Bond Future	7.75	Call			1,067.33000	1.06733	1,105,360	4.52	0.00	0	0
R207	On	05/11/2015	Bond Future	7.75	Put			1,363.93000	1.36393	1,313,680	4.52	0.00	0	0
R207	On	05/11/2015	Bond Future	7.76	Call			1,083.76000	1.08376	1,122,190	4.52	0.00	0	0
R207	On	05/11/2015	Bond Future	7.76	Put			1,345.60000	1.34560	1,295,750	4.52	0.00	0	0
R207	On	05/11/2015	Bond Future	7.43	Call			621.68000	0.62168	647,420	4.46	0.00	0	53
R207	On	05/11/2015	Bond Future	7.43	Put			2,038.64000	2.03864	1,976,100	4.46	0.00	0	0
R207	On	05/11/2015	Bond Future	7.50	Call			706.00000	0.70600	734,300	4.47	0.00	0	19
R207	On	05/11/2015	Bond Future	7.50	Put			1,876.56000	1.87656	1,816,580	4.47	0.00	0	0
R207	On	04/02/2016	Bond Future	7.49	Call			771.11000	0.77111	799,400	4.08	0.00	0	0
R207	On	04/02/2016	Bond Future	7.49	Put			2,132.67000	2.13267	2,074,110	4.08	0.00	0	0

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	04/02/2016	Bond Future	7.50	Call			783.01000	0.78301	811,620	4.08	0.00	0	19
R207	On	04/02/2016	Bond Future	7.50	Put			2,111.21000	2.11121	2,052,970	4.08	0.00	0	0
R207	On	04/02/2016	Bond Future	7.51	Call			795.04000	0.79504	823,950	4.08	0.00	0	0
R207	On	04/02/2016	Bond Future	7.51	Put			2,089.90000	2.08990	2,031,960	4.08	0.00	0	0
R207	On	04/02/2016	Bond Future	7.27	Call			541.49000	0.54149	563,210	4.04	0.00	0	43
R207	On	04/02/2016	Bond Future	7.27	Put			2,640.35000	2.64035	2,575,220	4.04	0.00	0	0
R207	On	05/05/2016	Bond Future	7.85	Call			1,465.57000	1.46557	1,505,500	4.15	0.00	0	0
R207	On	05/05/2016	Bond Future	7.85	Put			1,774.07000	1.77407	1,726,310	4.15	0.00	0	0
R207	On	05/05/2016	Bond Future	7.86	Call			1,480.75000	1.48075	1,520,940	4.16	0.00	0	0
R207	On	05/05/2016	Bond Future	7.86	Put			1,758.16000	1.75816	1,710,660	4.16	0.00	0	0
R207	On	05/05/2016	Bond Future	7.56	Call			1,063.49000	1.06349	1,095,690	4.09	0.00	0	43
R207	On	05/05/2016	Bond Future	7.56	Put			2,278.93000	2.27893	2,223,440	4.09	0.00	0	0
R207	On	05/05/2016	Bond Future	7.84	Call			1,450.48000	1.45048	1,490,140	4.15	0.00	0	0
R207	On	05/05/2016	Bond Future	7.84	Put			1,790.09000	1.79009	1,742,060	4.15	0.00	0	0
Total R207 Option												0.00	0	247
Total For R207												64,278,197.13	651	38,606
R208	On	06/08/2015	Bond Future			7.84279	97.55799	7.86130	97.47750		5.81	55,217,822.34	566	38,213
R208	On	05/11/2015	Bond Future			7.90759	95.74501	7.92648	95.66594		5.80	0.00	0	0
R208	On	04/02/2016	Bond Future			7.96549	97.37577	7.98478	97.29819		5.41	0.00	0	0
Total R208 Future												55,217,822.34	566	38,213
R208	On	06/08/2015	Bond Future	8.85	Call			4,243.81000	4.24381	4,318,130	6.20	0.00	0	0
R208	On	06/08/2015	Bond Future	8.85	Put			62.15000	0.06215	55,980	6.20	0.00	0	198
R208	On	06/08/2015	Bond Future	7.99	Call			1,318.34000	1.31834	1,359,600	5.90	0.00	0	0
R208	On	06/08/2015	Bond Future	7.99	Put			760.95000	0.76095	721,720	5.90	0.00	0	0
R208	On	06/08/2015	Bond Future	8.00	Call			1,344.25000	1.34425	1,386,060	5.90	0.00	0	0
R208	On	06/08/2015	Bond Future	8.00	Put			743.71000	0.74371	705,030	5.90	0.00	0	0
R208	On	06/08/2015	Bond Future	8.01	Call			1,370.41000	1.37041	1,412,770	5.90	0.00	0	0
R208	On	06/08/2015	Bond Future	8.01	Put			726.76000	0.72676	688,630	5.90	0.00	0	0
R208	On	05/11/2015	Bond Future	8.48	Put			644.15000	0.64415	619,370	6.03	0.00	0	2,200
R208	On	05/11/2015	Bond Future	7.74	Call			1,125.49000	1.12549	1,154,880	5.80	0.00	0	0
R208	On	05/11/2015	Bond Future	7.74	Put			1,909.56000	1.90956	1,859,880	5.80	0.00	0	0
R208	On	05/11/2015	Bond Future	7.75	Call			1,143.37000	1.14337	1,173,100	5.80	0.00	0	0
R208	On	05/11/2015	Bond Future	7.75	Put			1,885.20000	1.88520	1,835,860	5.80	0.00	0	0
R208	On	05/11/2015	Bond Future	7.76	Call			1,161.67000	1.16167	1,191,740	5.80	0.00	0	0
R208	On	05/11/2015	Bond Future	7.76	Put			1,861.28000	1.86128	1,812,280	5.80	0.00	0	0
R208	On	05/11/2015	Bond Future	8.48	Call			2,925.98000	2.92598	2,980,270	6.03	0.00	0	0
R208	On	04/02/2016	Bond Future	7.76	Call			1,343.56000	1.34356	1,373,570	5.41	0.00	0	0
R208	On	04/02/2016	Bond Future	7.76	Put			2,252.41000	2.25241	2,204,840	5.41	0.00	0	0
R208	On	04/02/2016	Bond Future	7.74	Call			1,308.93000	1.30893	1,338,390	5.41	0.00	0	0
R208	On	04/02/2016	Bond Future	7.74	Put			2,299.15000	2.29915	2,251,030	5.41	0.00	0	0

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	7.75	Call			1,326.02000	1.32602	1,355,750	5.41	0.00	0	0
R208	On	04/02/2016	Bond Future	7.75	Put			2,275.54000	2.27554	2,227,690	5.41	0.00	0	0
Total R208 Option												0.00	0	2,398
Total For R208												55,217,822.34	566	40,611
R209	On	06/08/2015	Bond Future			8.75353	78.55723	8.77601	78.38374		14.36	785,572.30	10	25,844
R209	On	05/11/2015	Bond Future			8.80398	76.68716	8.82679	76.51296		14.92	0.00	0	0
R209	On	04/02/2016	Bond Future			8.85057	77.99343	8.87369	77.81857		14.85	0.00	0	0
Total R209 Future												785,572.30	10	25,844
R209	On	06/08/2015	Bond Future	9.90	Call			8,080.73000	8.08073	8,241,510	15.25	0.00	0	0
R209	On	06/08/2015	Bond Future	9.90	Put			122.34000	0.12234	109,630	15.25	0.00	0	2,914
R209	On	06/08/2015	Bond Future	8.99	Call			2,916.89000	2.91689	3,015,740	14.57	0.00	0	0
R209	On	06/08/2015	Bond Future	8.99	Put			1,295.06000	1.29506	1,220,420	14.57	0.00	0	0
R209	On	06/08/2015	Bond Future	9.00	Call			2,964.03000	2.96403	3,063,900	14.58	0.00	0	0
R209	On	06/08/2015	Bond Future	9.00	Put			1,267.71000	1.26771	1,194,090	14.58	0.00	0	0
R209	On	06/08/2015	Bond Future	9.01	Call			3,011.52000	3.01152	3,112,410	14.59	0.00	0	0
R209	On	06/08/2015	Bond Future	9.01	Put			1,240.82000	1.24082	1,168,220	14.59	0.00	0	0
R209	On	05/11/2015	Bond Future	7.99	Put			7,618.82000	7.61882	7,474,070	14.54	0.00	0	0
R209	On	05/11/2015	Bond Future	8.00	Call			827.06000	0.82706	857,000	14.54	0.00	0	0
R209	On	05/11/2015	Bond Future	8.00	Put			7,548.36000	7.54836	7,404,100	14.54	0.00	0	0
R209	On	05/11/2015	Bond Future	8.01	Call			843.50000	0.84350	873,930	14.55	0.00	0	0
R209	On	05/11/2015	Bond Future	8.01	Put			7,478.27000	7.47827	7,334,500	14.55	0.00	0	0
R209	On	05/11/2015	Bond Future	7.99	Call			810.85000	0.81085	840,300	14.54	0.00	0	0
R209	On	04/02/2016	Bond Future	8.74	Call			3,378.76000	3.37876	3,456,230	14.85	0.00	0	0
R209	On	04/02/2016	Bond Future	8.74	Put			4,398.36000	4.39836	4,300,970	14.85	0.00	0	0
R209	On	04/02/2016	Bond Future	8.75	Call			3,413.56000	3.41356	3,491,570	14.85	0.00	0	0
R209	On	04/02/2016	Bond Future	8.75	Put			4,356.18000	4.35618	4,259,330	14.85	0.00	0	0
R209	On	04/02/2016	Bond Future	8.76	Call			3,449.07000	3.44907	3,527,630	14.86	0.00	0	0
R209	On	04/02/2016	Bond Future	8.76	Put			4,314.82000	4.31482	4,218,520	14.86	0.00	0	0
Total R209 Option												0.00	0	2,914
Total For R209												785,572.30	10	28,758
R210	On	06/08/2015	Bond Future			179.36222	179.36222	179.41786	179.41786			0.00	0	1,184
R210	On	05/11/2015	Bond Future			180.16012	180.16012	180.22154	180.22154			0.00	0	0
Total R210 Future												0.00	0	1,184
R210	On	06/08/2015	Bond Future	178.99	Call			427.86000	0.42786	372,220		0.00	0	0
R210	On	06/08/2015	Bond Future	178.99	Put			0.00000	0.00000	0,000		0.00	0	0
R210	On	06/08/2015	Bond Future	179.00	Call			417.86000	0.41786	362,220		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			407.86000	0.40786	352,220		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	05/11/2015	Bond Future	181.99	Call			0.00000	0.00000	0,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R210	On	05/11/2015	Bond Future	181.99	Put			1,768.46000	1.76846	1,829,880		0.00	0	0
R210	On	05/11/2015	Bond Future	182.00	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	05/11/2015	Bond Future	182.00	Put			1,778.46000	1.77846	1,839,880		0.00	0	0
R210	On	05/11/2015	Bond Future	182.01	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	05/11/2015	Bond Future	182.01	Put			1,788.46000	1.78846	1,849,880		0.00	0	0
Total R210 Option												0.00	0	0
Total For R210												0.00	0	1,184
R211	On	06/08/2015	Bond Future			133.11166	133.11166	133.09099	133.09099			0.00	0	1,120
R211	On	05/11/2015	Bond Future			135.27678	135.27678	135.25951	135.25951			0.00	0	0
Total R211 Future												0.00	0	1,120
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			1,919.01000	1.91901	1,898,340		0.00	0	0
R211	On	06/08/2015	Bond Future	134.99	Call			0.00000	0.00000	0,000		0.00	0	0
R211	On	06/08/2015	Bond Future	134.99	Put			1,899.01000	1.89901	1,878,340		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			1,909.01000	1.90901	1,888,340		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			249.51000	0.24951	266,780		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	05/11/2015	Bond Future	134.99	Call			269.51000	0.26951	286,780		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			259.51000	0.25951	276,780		0.00	0	0
Total R211 Option												0.00	0	0
Total For R211												0.00	0	1,120
R212	On	06/08/2015	Bond Future			138.78078	138.78078	138.91890	138.91890			0.00	0	1,113
R212	On	05/11/2015	Bond Future			141.03819	141.03819	141.18238	141.18238			0.00	0	0
Total R212 Future												0.00	0	1,113
R212	On	06/08/2015	Bond Future	141.01	Put			2,091.10000	2.09110	2,229,220		0.00	0	0
R212	On	06/08/2015	Bond Future	140.99	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	06/08/2015	Bond Future	140.99	Put			2,071.10000	2.07110	2,209,220		0.00	0	0
R212	On	06/08/2015	Bond Future	141.00	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	06/08/2015	Bond Future	141.00	Put			2,081.10000	2.08110	2,219,220		0.00	0	0
R212	On	06/08/2015	Bond Future	141.01	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	05/11/2015	Bond Future	146.01	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	05/11/2015	Bond Future	146.01	Put			4,827.62000	4.82762	4,971,810		0.00	0	0
R212	On	05/11/2015	Bond Future	145.99	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	05/11/2015	Bond Future	145.99	Put			4,807.62000	4.80762	4,951,810		0.00	0	0
R212	On	05/11/2015	Bond Future	146.00	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	05/11/2015	Bond Future	146.00	Put			4,817.62000	4.81762	4,961,810		0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total R212 Option									0.00	0	0
Total For R212									0.00	0	1,113
R213 On 06/08/2015 Bond Future			8.65259	89.14810	8.67529	88.97562		12.28	72,209,961.00	810	17,857
R213 On 05/11/2015 Bond Future			8.70916	87.05398	8.73221	86.88117		12.74	0.00	0	0
R213 On 04/02/2016 Bond Future			8.76340	88.53658	8.78682	88.36335		12.60	0.00	0	0
Total R213 Future									72,209,961.00	810	17,857
R213 On 06/08/2015 Bond Future	8.49	Call			1,304.59000	1.30459	1,360,860	12.17	0.00	0	0
R213 On 06/08/2015 Bond Future	8.49	Put			2,726.89000	2.72689	2,610,680	12.17	0.00	0	0
R213 On 06/08/2015 Bond Future	8.50	Call			1,334.48000	1.33448	1,391,770	12.17	0.00	0	0
R213 On 06/08/2015 Bond Future	8.50	Put			2,679.17000	2.67917	2,563,980	12.17	0.00	0	0
R213 On 06/08/2015 Bond Future	8.51	Call			1,364.96000	1.36496	1,423,280	12.18	0.00	0	0
R213 On 06/08/2015 Bond Future	8.51	Put			2,632.14000	2.63214	2,517,980	12.18	0.00	0	0
R213 On 05/11/2015 Bond Future	7.74	Call			553.82000	0.55382	575,630	12.30	0.00	0	0
R213 On 05/11/2015 Bond Future	7.74	Put			8,459.68000	8.45968	8,308,680	12.30	0.00	0	0
R213 On 05/11/2015 Bond Future	7.75	Call			565.39000	0.56539	587,600	12.30	0.00	0	0
R213 On 05/11/2015 Bond Future	7.75	Put			8,386.58000	8.38658	8,235,980	12.30	0.00	0	0
R213 On 05/11/2015 Bond Future	7.76	Call			577.72000	0.57772	600,340	12.30	0.00	0	0
R213 On 05/11/2015 Bond Future	7.76	Put			8,314.35000	8.31435	8,164,160	12.30	0.00	0	0
R213 On 04/02/2016 Bond Future	8.74	Call			3,538.86000	3.53886	3,619,870	12.60	0.00	0	0
R213 On 04/02/2016 Bond Future	8.74	Put			3,885.67000	3.88567	3,793,450	12.60	0.00	0	0
R213 On 04/02/2016 Bond Future	8.75	Call			3,574.62000	3.57462	3,656,180	12.60	0.00	0	0
R213 On 04/02/2016 Bond Future	8.75	Put			3,847.19000	3.84719	3,755,520	12.60	0.00	0	0
R213 On 04/02/2016 Bond Future	8.76	Call			3,611.16000	3.61116	3,693,270	12.61	0.00	0	0
R213 On 04/02/2016 Bond Future	8.76	Put			3,809.58000	3.80958	3,718,460	12.61	0.00	0	0
Total R213 Option									0.00	0	0
Total For R213									72,209,961.00	810	17,857
R214 On 06/08/2015 Bond Future			8.79646	79.69507	8.81373	79.55404		15.14	41,441,436.40	520	20,496
R214 On 05/11/2015 Bond Future			8.84655	77.70042	8.86401	77.55926		15.72	0.00	0	0
R214 On 04/02/2016 Bond Future			8.89450	79.02373	8.91215	78.88242		15.68	0.00	0	4,320
Total R214 Future									41,441,436.40	520	24,816
R214 On 06/08/2015 Bond Future	8.74	Call			1,852.18000	1.85218	1,904,120	15.14	0.00	0	0
R214 On 06/08/2015 Bond Future	8.74	Put			2,457.22000	2.45722	2,368,130	15.14	0.00	0	0
R214 On 06/08/2015 Bond Future	8.75	Call			1,889.59000	1.88959	1,942,370	15.14	0.00	0	0
R214 On 06/08/2015 Bond Future	8.75	Put			2,412.12000	2.41212	2,323,870	15.14	0.00	0	0
R214 On 06/08/2015 Bond Future	8.76	Call			1,928.14000	1.92814	1,981,780	15.15	0.00	0	0
R214 On 06/08/2015 Bond Future	8.76	Put			2,368.29000	2.36829	2,280,900	15.15	0.00	0	0
R214 On 05/11/2015 Bond Future	8.00	Call			826.01000	0.82601	847,250	15.31	0.00	0	0
R214 On 05/11/2015 Bond Future	8.00	Put			8,352.65000	8.35265	8,232,730	15.31	0.00	0	0
R214 On 05/11/2015 Bond Future	8.01	Call			842.91000	0.84291	864,510	15.32	0.00	0	0
R214 On 05/11/2015 Bond Future	8.01	Put			8,275.74000	8.27574	8,156,180	15.32	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
R214	On	05/11/2015	Bond Future	7.99	Call			809.51000	0.80951	830,370	15.31	0.00	0	0
R214	On	05/11/2015	Bond Future	7.99	Put			8,430.13000	8.43013	8,309,830	15.31	0.00	0	0
R214	On	04/02/2016	Bond Future	7.99	Put			9,356.03000	9.35603	9,243,230	15.27	0.00	0	0
R214	On	04/02/2016	Bond Future	8.00	Call			1,385.02000	1.38502	1,413,870	15.28	0.00	0	0
R214	On	04/02/2016	Bond Future	8.00	Put			9,282.94000	9.28294	9,170,480	15.28	0.00	0	0
R214	On	04/02/2016	Bond Future	8.01	Call			1,405.67000	1.40567	1,434,880	15.29	0.00	0	0
R214	On	04/02/2016	Bond Future	8.01	Put			9,210.01000	9.21001	9,097,910	15.29	0.00	0	0
R214	On	04/02/2016	Bond Future	7.99	Call			1,364.36000	1.36436	1,392,870	15.27	0.00	0	0
Total R214 Option												0.00	0	0
Total For R214												41,441,436.40	520	24,816
Total for Bond												821,701,986.15	7,740	475,072
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
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
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For R208/R204										0.00	0	0
R208/R On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R208/R207 Future										0.00	0	0
Total For R208/R207										0.00	0	0
R209 On 31/03/2036 Price Contribution			6.25000	6.25000	6.25000	6.25000				0.00	0	0
Total R209 Future										0.00	0	0
Total For R209										0.00	0	0
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R209/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
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

Contract Details	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/R209									0.00	0	0
Total for Price Contribution									0.00	0	0
GOVI On 06/08/2015 GOVI			491.52700	491.52700	490.92300	490.92300			4,915,270.00	1	455
GOVI On 05/11/2015 GOVI			499.60300	499.60300	498.99600	498.99600			0.00	0	27
GOVI On 04/02/2016 GOVI			508.10600	508.10600	507.50100	507.50100			0.00	0	0
Total GOVI Future									4,915,270.00	1	482
GOVI On 06/08/2015 GOVI	500.00	Put			90,770.00000	9.07700	84,730,000		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	84,830,000		0.00	0	0
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	84,630,000		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 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			310,040.00000	31.00400	303,970,000		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			310,140.00000	31.01400	304,070,000		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			309,940.00000	30.99400	303,870,000		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	38,940,000		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	39,040,000		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	38,840,000		0.00	0	0
Total GOVI Option									0.00	0	0
Total For GOVI									4,915,270.00	1	482
Total for GOVI									4,915,270.00	1	482
AL37 On 06/08/2015 Index Future			458.79100	458.79100	458.48000	458.48000			0.00	0	124
AL37 On 05/11/2015 Index Future			466.32800	466.32800	466.02000	466.02000			0.00	0	0
Total AL37 Future									0.00	0	124
Total For AL37									0.00	0	124
AL7T On 06/08/2015 Index Future			542.44200	542.44200	541.71200	541.71200			0.00	0	3
AL7T On 05/11/2015 Index Future			551.35400	551.35400	550.62000	550.62000			0.00	0	0
Total AL7T Future									0.00	0	3
Total For AL7T									0.00	0	3
ALBI On 06/08/2015 Index Future			495.18300	495.18300	494.55300	494.55300			0.00	0	510
ALBI On 05/11/2015 Index Future			503.31900	503.31900	502.68600	502.68600			0.00	0	103
ALBI On 04/02/2016 Index Future			511.88500	511.88500	511.25400	511.25400			0.00	0	0
Total ALBI Future									0.00	0	613

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ALBI										0.00	0	613
IGOV On 06/08/2015 Index Future			229.26400	229.26400	229.37100	229.37100				0.00	0	1,080
IGOV On 05/11/2015 Index Future			233.03100	233.03100	233.14300	233.14300				0.00	0	17
IGOV On 04/02/2016 Index Future			236.99700	236.99700	237.11600	237.11600				0.00	0	0
Total IGOV Future										0.00	0	1,097
Total For IGOV										0.00	0	1,097
ILBI On 06/08/2015 Index Future			621.69700	621.69700	621.87500	621.87500				0.00	0	159
ILBI On 05/11/2015 Index Future			631.95600	631.95600	632.14000	632.14000				0.00	0	0
Total ILBI Future										0.00	0	159
Total For ILBI										0.00	0	159
Total for Index										0.00	0	1,996
JIBAR f On 17/06/2015 Jibar Future			6.14000	93.86000	6.14000	93.86000				0.00	0	7,500
JIBAR f On 15/07/2015 Jibar Future			6.25000	93.75000	6.25000	93.75000				0.00	0	0
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			6.47000	93.53000	6.47000	93.53000				0.00	0	0
JIBAR f On 21/10/2015 Jibar Future			6.57000	93.43000	6.57000	93.43000				0.00	0	0
JIBAR f On 15/12/2015 Jibar Future			6.78000	93.22000	6.78000	93.22000				0.00	0	0
JIBAR f On 17/02/2016 Jibar Future			6.94000	93.06000	6.94000	93.06000				0.00	1,500	2,000
JIBAR f On 16/03/2016 Jibar Future			7.05000	92.95000	7.05000	92.95000				0.00	0	0
JIBAR f On 15/06/2016 Jibar Future			7.31000	92.69000	7.31000	92.69000				0.00	0	0
JIBAR f On 21/09/2016 Jibar Future			7.49000	92.51000	7.49000	92.51000				0.00	0	0
JIBAR f On 21/12/2016 Jibar Future			7.63000	92.37000	7.63000	92.37000				0.00	0	0
JIBAR f On 15/03/2017 Jibar Future			7.75000	92.25000	7.75000	92.25000				0.00	0	0
Total Jibar Future										0.00	1,500	9,500
Total For JIBAR FUTURE										0.00	1,500	9,500
Total for Jibar										0.00	1,500	9,500
Total for Derivatives :										826,617,256.15	9,241	487,050
AA02 On 28/03/2016 Spot Bond				101.14978		101.09588				0.00	0	0
Total AA02 SPOT										0.00	0	0
Total For AA02										0.00	0	0
AA04 On 22/03/2017 Spot Bond				101.41365		101.35146				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			9.00500	102.60277	9.02000	102.48130				0.00	0	800,000,000
Total AA05 SPOT										0.00	0	800,000,000
Total For AA05										0.00	0	800,000,000
AA06 On 15/04/2021 Spot Bond				100.98450		100.92221				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total AA06 SPOT									0.00	0	0
Total For AA06									0.00	0	0
AA07 On 15/04/2021 Spot Bond			9.24500	102.28953	9.26000	102.14644			1,294,300,000,000.00	140,000,000	70,000,000
Total AA07 SPOT									1,294,300,000,000.00	140,000,000	70,000,000
Total For AA07									1,294,300,000,000.00	140,000,000	70,000,000
AB01/R On 24/11/2020 Spot Bond			10.00000	108.49100	10.00000	108.40600			0.00	0	0
Total AB01/R186 SPOT									0.00	0	0
Total For AB01/R186									0.00	0	0
AB010 On 21/11/2022 Spot Bond				100.17876		100.11208			0.00	410,000,000	205,000,000
Total AB010 SPOT									0.00	410,000,000	205,000,000
Total For AB010									0.00	410,000,000	205,000,000
AB011 On 21/11/2023 Spot Bond				98.92993		98.86008			0.00	0	50,000,000
Total AB011 SPOT									0.00	0	50,000,000
Total For AB011									0.00	0	50,000,000
AB013 On 21/11/2018 Spot Bond			9.48000	96.80668	9.49500	96.69098			0.00	0	310,000,000
Total AB013 SPOT									0.00	0	310,000,000
Total For AB013									0.00	0	310,000,000
AB014L On 19/11/2024 Spot Bond			100.00000	9.71714	100.00000	9.64669			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	100.34522	10.84000	100.25890			0.00	0	0
Total AB015U SPOT									0.00	0	0
Total For AB015U									0.00	0	0
AB016L On 05/02/2025 Spot Bond			100.00000	11.10808	100.00000	11.04223			0.00	0	0
Total AB016U SPOT									0.00	0	0
Total For AB016U									0.00	0	0
AB08 On 03/05/2017 Spot Bond				101.07598		101.01005			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			8.74000	103.46597	8.76000	103.35838			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	109.60600	10.00000	109.52000			0.00	0	0
Total ABC1234/R2022 SPOT									0.00	0	0
Total For ABC1234/R2022									0.00	0	0
ABCPI: On 07/12/2023 Spot Bond			2.13000	273.70281	2.13000	273.48875			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ABCPI3 SPOT										0.00	0	0
Total For ABCPI3										0.00	0	0
ABFN0 On 17/03/2016 Spot Bond				101.88783		101.83146				0.00	0	0
Total ABFN06 SPOT										0.00	0	0
Total For ABFN06										0.00	0	0
ABFN0 On 17/03/2018 Spot Bond				101.80721		101.74628				0.00	0	0
Total ABFN07 SPOT										0.00	0	0
Total For ABFN07										0.00	0	0
ABFN0 On 17/03/2020 Spot Bond				101.64661		101.58259				0.00	0	0
Total ABFN08 SPOT										0.00	0	0
Total For ABFN08										0.00	0	0
ABFN0 On 17/03/2026 Spot Bond				101.68798		101.62229				0.00	0	0
Total ABFN09 SPOT										0.00	0	0
Total For ABFN09										0.00	0	0
ABFN1 On 28/10/2019 Spot Bond				99.14235		99.08181				0.00	0	0
Total ABFN10 SPOT										0.00	0	0
Total For ABFN10										0.00	0	0
ABFN1 On 09/04/2017 Spot Bond				100.63720		100.57833				0.00	0	0
Total ABFN11 SPOT										0.00	0	0
Total For ABFN11										0.00	0	0
ABFN1 On 09/04/2019 Spot Bond				100.55823		100.49868				0.00	0	0
Total ABFN12 SPOT										0.00	0	0
Total For ABFN12										0.00	0	0
ABFN1 On 14/05/2020 Spot Bond				100.37976		100.31708				0.00	39,600,000	19,800,000
Total ABFN13 SPOT										0.00	39,600,000	19,800,000
Total For ABFN13										0.00	39,600,000	19,800,000
ABFN1 On 14/05/2022 Spot Bond				100.38931		100.32500				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			1.87000	174.76783	1.87000	174.63500				0.00	0	0
Total ABN05 SPOT										0.00	0	0
Total For ABN05										0.00	0	0
ABN07 On 13/06/2015 Spot Bond			2.76000	165.73432	2.76000	165.59610				0.00	0	0
Total ABN07 SPOT										0.00	0	0
Total For ABN07										0.00	0	0
ABN09 On 27/06/2023 Spot Bond			2.17000	176.37068	2.17000	176.23217				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ABN09 SPOT										0.00	0	0
Total For ABN09										0.00	0	0
ABN14 On 10/10/2033 Spot Bond			1.82000	185.96469	1.82000	185.82411				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			8.13625	81.19587	8.15625	81.10361				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			8.13625	81.19587	8.15625	81.10361				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				99.52000		99.50000				0.00	0	0
Total ABN38 SPOT										0.00	0	0
Total For ABN38										0.00	0	0
ABN39 On 21/09/2016 Spot Bond				101.52714		101.46161				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				98.68000		98.66000				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				97.74000		97.72000				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				97.23000		97.21000				0.00	0	0
Total ABN44 SPOT										0.00	0	0
Total For ABN44										0.00	0	0
ABN45 On 23/02/2016 Spot Bond				95.81000		95.79000				0.00	0	0
Total ABN45 SPOT										0.00	0	0
Total For ABN45										0.00	0	0
ABN46 On 23/03/2016 Spot Bond				96.44000		96.10000				0.00	0	0
Total ABN46 SPOT										0.00	0	0
Total For ABN46										0.00	0	0
ABN47 On 05/04/2017 Spot Bond				101.09199		101.03159				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				100.99693		100.93649				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ABN48 SPOT										0.00	0	0
Total For ABN48										0.00	0	0
ABN49 On 12/04/2016 Spot Bond				94.73000		94.72000				0.00	0	0
Total ABN49 SPOT										0.00	0	0
Total For ABN49										0.00	0	0
ABN51 On 09/09/2015 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ABN51 SPOT										0.00	0	0
Total For ABN51										0.00	0	0
ABN52 On 18/05/2016 Spot Bond				94.00000		93.98000				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				93.00000		93.69000				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				93.44000		93.43000				0.00	0	0
Total ABN54 SPOT										0.00	0	0
Total For ABN54										0.00	0	0
ABN55 On 27/06/2017 Spot Bond				101.31285		101.25223				0.00	0	0
Total ABN55 SPOT										0.00	0	0
Total For ABN55										0.00	0	0
ABN56 On 15/09/2015 Spot Bond			6.76000	104.69466	6.84000	104.61314				0.00	0	0
Total ABN56 SPOT										0.00	0	0
Total For ABN56										0.00	0	0
ABN58 On 16/07/2017 Spot Bond				101.00609		100.94099				0.00	0	0
Total ABN58 SPOT										0.00	0	0
Total For ABN58										0.00	0	0
ABN59 On 20/07/2016 Spot Bond				91.70000		91.69000				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				91.49000		91.48000				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			2.51000	110.93778	2.51000	110.84747				0.00	0	0
Total ABN61 SPOT										0.00	0	0
Total For ABN61										0.00	0	0
ABN62 On 31/03/2028 Spot Bond			2.34000	163.47363	2.33500	163.43186				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ABN62 SPOT										0.00	0	0
Total For ABN62										0.00	0	0
ABN63 On 07/12/2033 Spot Bond			2.30500	215.37726	2.30500	215.20575				0.00	0	0
Total ABN63 SPOT										0.00	0	0
Total For ABN63										0.00	0	0
ABN64 On 12/10/2015 Spot Bond				90.16000		90.16000				0.00	0	0
Total ABN64 SPOT										0.00	0	0
Total For ABN64										0.00	0	0
ABN66 On 21/11/2016 Spot Bond				90.15000		90.16000				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			9.58000	92.08567	9.60000	91.91463				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				102.19000		102.21000				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				71.18000		71.16000				0.00	0	0
Total ABN71 SPOT										0.00	0	0
Total For ABN71										0.00	0	0
ABN72 On 17/03/2018 Spot Bond				102.37447		102.35145				0.00	0	0
Total ABN72 SPOT										0.00	0	0
Total For ABN72										0.00	0	0
ABN73 On 03/05/2017 Spot Bond				97.71000		97.74000				0.00	0	0
Total ABN73 SPOT										0.00	0	0
Total For ABN73										0.00	0	0
ABN74 On 09/05/2018 Spot Bond				106.64500		106.64500				0.00	0	0
Total ABN74 SPOT										0.00	0	0
Total For ABN74										0.00	0	0
ABN75 On 07/06/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ABN75 SPOT										0.00	0	0
Total For ABN75										0.00	0	0
ABN76 On 21/12/2026 Spot Bond			9.63000	110.64793	9.63000	110.56220				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ABN76 SPOT										0.00	0	0
Total For ABN76										0.00	0	0
ABN77 On 07/06/2017 Spot Bond				101.31000		101.33000				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			9.54500	111.25972	9.56500	111.02980				0.00	0	0
Total ABN79 SPOT										0.00	0	0
Total For ABN79										0.00	0	0
ABN80 On 31/03/2021 Spot Bond			8.95000	91.29934	8.96500	91.17090				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				101.31000		100.19000				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				113.98000		111.77000				0.00	0	0
Total ABN82 SPOT										0.00	0	0
Total For ABN82										0.00	0	0
ABN83 On 05/07/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ABN83 SPOT										0.00	0	0
Total For ABN83										0.00	0	0
ABN84 On 05/07/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ABN84 SPOT										0.00	0	0
Total For ABN84										0.00	0	0
ABN85 On 05/07/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ABN85 SPOT										0.00	0	0
Total For ABN85										0.00	0	0
ABN86 On 01/08/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ABN86 SPOT										0.00	0	0
Total For ABN86										0.00	0	0
ABN87 On 21/12/2026 Spot Bond			9.64000	110.57628	9.66000	110.34735				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				91.85000		91.85000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ABN88 SPOT										0.00	0	0
Total For ABN88										0.00	0	0
ABN91 On 11/12/2018 Spot Bond				99.79440		101.73247				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				100.70087		100.63455				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			8.29000	105.90976	8.31000	105.78930				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			8.95500	103.47279	8.97000	103.33033				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			9.24000	100.52182	9.26000	100.36965				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			9.65500	100.56282	9.67000	100.41077				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			9.05000	96.64122	9.07000	96.49331				0.00	0	3,110,000,000
Total ABS6 SPOT										0.00	0	3,110,000,000
Total For ABS6										0.00	0	3,110,000,000
ABS7 On 11/09/2026 Spot Bond			9.74000	95.58625	9.76000	95.38305				0.00	0	1,680,000,000
Total ABS7 SPOT										0.00	0	1,680,000,000
Total For ABS7										0.00	0	1,680,000,000
ABS9 On 17/03/2016 Spot Bond			7.60500	103.24854	7.60500	103.18574				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			1.94000	277.39745	1.94000	277.18481				0.00	0	0
Total ABS12 SPOT										0.00	0	0
Total For ABS12										0.00	0	0
ABS13 On 31/01/2017 Spot Bond			1.08000	131.97465	1.08000	131.88269				0.00	0	0
Total ABS13 SPOT										0.00	0	0
Total For ABS13										0.00	0	0
ABS14 On 31/01/2022 Spot Bond			2.00000	134.75626	1.98000	134.81510				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ABSI4 SPOT										0.00	0	0
Total For ABSI4										0.00	0	0
ACIF1L On 08/07/2025 Spot Bond			100.00000	0.00662	100.00000	0.00657				0.00	0	0
Total ACIF1U SPOT										0.00	0	0
Total For ACIF1U										0.00	0	0
ACL01L On 30/06/2015 Spot Bond			100.00000	95.09455	100.00000	94.37594				0.00	0	0
Total ACL01U SPOT										0.00	0	0
Total For ACL01U										0.00	0	0
ACL02E On 15/09/2015 Spot Bond			10.92000	103.46871	11.00000	103.35486				0.00	0	0
Total ACL028 SPOT										0.00	0	0
Total For ACL028										0.00	0	0
ACL02E On 20/08/2015 Spot Bond				100.33355		100.25051				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	10.25382	100.00000	10.17948				0.00	0	0
Total ACL02U SPOT										0.00	0	0
Total For ACL02U										0.00	0	0
ACL03E On 20/08/2015 Spot Bond				100.34158		100.25652				0.00	0	0
Total ACL033 SPOT										0.00	0	0
Total For ACL033										0.00	0	0
ACL03E On 20/08/2015 Spot Bond				100.45505		100.34148				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	61.11755	100.00000	60.67445				0.00	0	0
Total ACL03U SPOT										0.00	0	0
Total For ACL03U										0.00	0	0
ACL04E On 20/08/2015 Spot Bond				100.32552		100.24449				0.00	0	0
Total ACL042 SPOT										0.00	0	0
Total For ACL042										0.00	0	0
ACL047 On 22/10/2018 Spot Bond			11.00000	70.18986	11.00000	70.12968				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	39.11523	100.00000	38.83165				0.00	0	0
Total ACL04U SPOT										0.00	0	0
Total For ACL04U										0.00	0	0
ACL071 On 20/06/2015 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL071 SPOT										0.00	0	0
Total For ACL071										0.00	0	0
ACL071 On 20/09/2015 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ACL073 SPOT										0.00	0	0
Total For ACL073										0.00	0	0
ACL073 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
ACL074 On 20/09/2015 Spot Bond				101.74519		101.67322				0.00	0	0
Total ACL076 SPOT										0.00	0	0
Total For ACL076										0.00	0	0
ACL076 On 20/09/2015 Spot Bond				101.91031		101.83143				0.00	0	0
Total ACL077 SPOT										0.00	0	0
Total For ACL077										0.00	0	0
ACL077 On 20/09/2015 Spot Bond				101.67156		101.60267				0.00	0	0
Total ACL078 SPOT										0.00	0	0
Total For ACL078										0.00	0	0
ACL078 On 20/09/2015 Spot Bond				101.72131		101.65034				0.00	0	0
Total ACL080 SPOT										0.00	0	0
Total For ACL080										0.00	0	0
ACL080 On 20/09/2015 Spot Bond				101.74320		101.67131				0.00	0	0
Total ACL081 SPOT										0.00	0	0
Total For ACL081										0.00	0	0
ACL081 On 30/07/2017 Spot Bond				102.87977		102.80666				0.00	0	0
Total ACL082 SPOT										0.00	0	0
Total For ACL082										0.00	0	0
ACL082 On 30/07/2017 Spot Bond				102.87977		102.80666				0.00	0	0
Total ACL083 SPOT										0.00	0	0
Total For ACL083										0.00	0	0
ACL083 On 30/07/2017 Spot Bond				102.89602		102.82248				0.00	0	0
Total ACL084 SPOT										0.00	0	0
Total For ACL084										0.00	0	0
ACL084 On 30/07/2017 Spot Bond				102.89602		102.82248				0.00	0	0
Total ACL086 SPOT										0.00	0	0
Total For ACL086										0.00	0	0
ACL086 On 30/07/2017 Spot Bond				102.86352		102.79083				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL087 SPOT										0.00	0	0
Total For ACL087										0.00	0	0
ACL088 On 20/12/2015 Spot Bond				96.23076		96.17478				0.00	0	0
Total ACL088 SPOT										0.00	0	0
Total For ACL088										0.00	0	0
ACL089 On 25/11/2020 Spot Bond			10.00000	109.60600	10.00000	109.52000				0.00	0	0
Total ACL089/JIBAR SPOT										0.00	0	0
Total For ACL089/JIBAR										0.00	0	0
ACL090 On 26/12/2015 Spot Bond				101.47900		101.41167				0.00	0	0
Total ACL092 SPOT										0.00	0	0
Total For ACL092										0.00	0	0
ACL093 On 20/12/2018 Spot Bond				101.69149		101.62177				0.00	0	0
Total ACL095 SPOT										0.00	0	0
Total For ACL095										0.00	0	0
ACL096 On 20/06/2020 Spot Bond				101.74099		101.66919				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				101.76083		101.68820				0.00	0	0
Total ACL097 SPOT										0.00	0	0
Total For ACL097										0.00	0	0
ACL098 On 20/12/2025 Spot Bond				101.72105		101.65009				0.00	0	0
Total ACL098 SPOT										0.00	0	0
Total For ACL098										0.00	0	0
ACL100 On 20/12/2017 Spot Bond				101.63178		101.56455				0.00	0	0
Total ACL100 SPOT										0.00	0	0
Total For ACL100										0.00	0	0
ACL101 On 20/12/2019 Spot Bond			9.45000	103.99448	9.47000	103.84107				0.00	0	0
Total ACL104 SPOT										0.00	0	0
Total For ACL104										0.00	0	0
ACL105 On 26/01/2021 Spot Bond				100.78530		100.71663				0.00	0	0
Total ACL118 SPOT										0.00	0	0
Total For ACL118										0.00	0	0
ACL119 On 26/01/2021 Spot Bond				101.39389		101.32561				0.00	0	0
Total ACL120 SPOT										0.00	0	0
Total For ACL120										0.00	0	0
ACL121 On 20/06/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL122 SPOT										0.00	0	0
Total For ACL122										0.00	0	0
ACL122 On 20/09/2016 Spot Bond				90.43183		90.37165				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				185.51628		184.61327				0.00	0	0
Total ACL127 SPOT										0.00	0	0
Total For ACL127										0.00	0	0
ACL128 On 20/09/2021 Spot Bond				185.55462		184.65086				0.00	0	0
Total ACL128 SPOT										0.00	0	0
Total For ACL128										0.00	0	0
ACL129 On 20/09/2021 Spot Bond				101.67147		101.60258				0.00	0	0
Total ACL129 SPOT										0.00	0	0
Total For ACL129										0.00	0	0
ACL130 On 20/09/2021 Spot Bond				102.59110		102.52381				0.00	0	0
Total ACL136 SPOT										0.00	0	0
Total For ACL136										0.00	0	0
ACL137 On 02/09/2016 Spot Bond				99.97923		99.91726				0.00	0	0
Total ACL137 SPOT										0.00	0	0
Total For ACL137										0.00	0	0
ACL138 On 20/09/2021 Spot Bond				102.58938		102.52218				0.00	0	0
Total ACL138 SPOT										0.00	0	0
Total For ACL138										0.00	0	0
ACL139 On 30/07/2017 Spot Bond				102.85298		102.78062				0.00	0	0
Total ACL139 SPOT										0.00	0	0
Total For ACL139										0.00	0	0
ACL140 On 30/07/2017 Spot Bond				103.23823		103.16780				0.00	0	0
Total ACL141 SPOT										0.00	0	0
Total For ACL141										0.00	0	0
ACL142 On 25/11/2020 Spot Bond			10.00000	109.60600	10.00000	109.52000				0.00	0	0
Total ACL142/JIBAR SPOT										0.00	0	0
Total For ACL142/JIBAR										0.00	0	0
ACL143 On 20/12/2016 Spot Bond				101.95694		101.88621				0.00	0	0
Total ACL143 SPOT										0.00	0	0
Total For ACL143										0.00	0	0
ACL144 On 20/12/2016 Spot Bond				102.62895		102.56768				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL144 SPOT										0.00	0	0
Total For ACL144										0.00	0	0
ACL144 On 20/12/2021 Spot Bond				101.67746		101.60832				0.00	0	0
Total ACL145 SPOT										0.00	0	0
Total For ACL145										0.00	0	0
ACL151 On 20/03/2017 Spot Bond				102.54265		102.47870				0.00	0	0
Total ACL151 SPOT										0.00	0	0
Total For ACL151										0.00	0	0
ACL151 On 20/03/2017 Spot Bond				101.64186		101.57421				0.00	0	0
Total ACL156 SPOT										0.00	0	0
Total For ACL156										0.00	0	0
ACL157 On 20/03/2017 Spot Bond				101.57216		101.50742				0.00	0	0
Total ACL157 SPOT										0.00	0	0
Total For ACL157										0.00	0	0
ACL161 On 20/03/2022 Spot Bond			10.23000	101.99884	10.23000	101.91592				0.00	0	0
Total ACL161 SPOT										0.00	0	0
Total For ACL161										0.00	0	0
ACL162 On 20/09/2015 Spot Bond				101.53619		101.47295				0.00	0	0
Total ACL162 SPOT										0.00	0	0
Total For ACL162										0.00	0	0
ACL165 On 20/06/2017 Spot Bond				117.22721		117.55267				0.00	0	0
Total ACL165 SPOT										0.00	0	0
Total For ACL165										0.00	0	0
ACL167 On 20/06/2019 Spot Bond			9.55500	105.18520	9.57000	105.05454				0.00	0	0
Total ACL167 SPOT										0.00	0	0
Total For ACL167										0.00	0	0
ACL168 On 20/06/2017 Spot Bond				101.63581		101.56841				0.00	0	0
Total ACL168 SPOT										0.00	0	0
Total For ACL168										0.00	0	0
ACL169 On 20/06/2017 Spot Bond			1.75000	118.03515	1.75000	117.94649				0.00	0	0
Total ACL169 SPOT										0.00	0	0
Total For ACL169										0.00	0	0
ACL172 On 20/06/2015 Spot Bond				101.51627		101.45386				0.00	0	0
Total ACL172 SPOT										0.00	0	0
Total For ACL172										0.00	0	0
ACL173 On 20/06/2017 Spot Bond				101.60326		101.53618				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL173 SPOT										0.00	0	0
Total For ACL173										0.00	0	0
ACL174 On 20/06/2019 Spot Bond				101.65279		101.58362				0.00	0	0
Total ACL174 SPOT										0.00	0	0
Total For ACL174										0.00	0	0
ACL175 On 20/06/2019 Spot Bond				101.55372		101.48873				0.00	0	0
Total ACL175 SPOT										0.00	0	0
Total For ACL175										0.00	0	0
ACL180 On 20/06/2015 Spot Bond				101.64741		101.58607				0.00	185,714,200	92,857,100
Total ACL180 SPOT										0.00	185,714,200	92,857,100
Total For ACL180										0.00	185,714,200	92,857,100
ACL181 On 20/06/2017 Spot Bond				101.73995		101.66904				0.00	0	0
Total ACL181 SPOT										0.00	0	0
Total For ACL181										0.00	0	0
ACL182 On 20/06/2017 Spot Bond				102.99349		102.93182				0.00	0	0
Total ACL182 SPOT										0.00	0	0
Total For ACL182										0.00	0	0
ACL183 On 20/06/2019 Spot Bond				101.53588		101.47165				0.00	200,000,000	100,000,000
Total ACL183 SPOT										0.00	200,000,000	100,000,000
Total For ACL183										0.00	200,000,000	100,000,000
ACL184 On 20/09/2017 Spot Bond				102.50140		102.43623				0.00	0	0
Total ACL184 SPOT										0.00	0	0
Total For ACL184										0.00	0	0
ACL185 On 20/09/2022 Spot Bond				101.64289		101.57413				0.00	0	0
Total ACL185 SPOT										0.00	0	0
Total For ACL185										0.00	0	0
ACL186 On 20/09/2016 Spot Bond				101.60090		101.53495				0.00	0	0
Total ACL186 SPOT										0.00	0	0
Total For ACL186										0.00	0	0
ACL187 On 20/09/2020 Spot Bond				101.68532		101.61584				0.00	0	0
Total ACL187 SPOT										0.00	0	0
Total For ACL187										0.00	0	0
ACL188 On 20/09/2020 Spot Bond				101.71118		101.64062				0.00	0	0
Total ACL188 SPOT										0.00	0	0
Total For ACL188										0.00	0	0
ACL191 On 20/09/2015 Spot Bond				101.66818		101.61076				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL191 SPOT										0.00	0	0
Total For ACL191										0.00	0	0
ACL191 On 20/12/2015 Spot Bond				101.88402		101.82606				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				101.71724		101.64643				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				101.71724		101.64643				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				101.81120		101.73529				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				101.61317		101.54567				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				101.81494		101.74006				0.00	0	0
Total ACL197 SPOT										0.00	0	0
Total For ACL197										0.00	0	0
ACL197 On 20/06/2017 Spot Bond				103.38094		103.31226				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				101.81120		101.73529				0.00	0	0
Total ACL199 SPOT										0.00	0	0
Total For ACL199										0.00	0	0
ACL199 On 21/11/2016 Spot Bond				97.59163		97.53373				0.00	0	0
Total ACL200 SPOT										0.00	0	0
Total For ACL200										0.00	0	0
ACL200 On 20/12/2022 Spot Bond				101.75108		101.67886				0.00	0	0
Total ACL201 SPOT										0.00	0	0
Total For ACL201										0.00	0	0
ACL201 On 20/12/2022 Spot Bond				101.73202		101.65947				0.00	0	0
Total ACL202 SPOT										0.00	0	0
Total For ACL202										0.00	0	0
ACL202 On 30/01/2023 Spot Bond				134.99327		134.36187				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL203 SPOT										0.00	0	0
Total For ACL203										0.00	0	0
ACL204 On 14/02/2023 Spot Bond				135.96143		135.32534				0.00	0	0
Total ACL204 SPOT										0.00	0	0
Total For ACL204										0.00	0	0
ACL205 On 20/03/2016 Spot Bond				101.51407		101.45076				0.00	0	0
Total ACL205 SPOT										0.00	0	0
Total For ACL205										0.00	0	0
ACL208 On 20/03/2018 Spot Bond				101.50019		101.43747				0.00	0	0
Total ACL208 SPOT										0.00	0	0
Total For ACL208										0.00	0	0
ACL210 On 20/05/2018 Spot Bond				100.23682		100.17803				0.00	0	0
Total ACL210 SPOT										0.00	0	0
Total For ACL210										0.00	0	0
ACL212 On 20/09/2018 Spot Bond				101.53786		101.47355				0.00	0	0
Total ACL212 SPOT										0.00	0	0
Total For ACL212										0.00	0	0
ACL213 On 20/06/2018 Spot Bond				100.63595		100.56942				0.00	0	0
Total ACL213 SPOT										0.00	0	0
Total For ACL213										0.00	0	0
ACL214 On 20/09/2020 Spot Bond				101.60326		101.53618				0.00	0	0
Total ACL214 SPOT										0.00	0	0
Total For ACL214										0.00	0	0
ACL215 On 20/09/2018 Spot Bond				101.51605		101.45266				0.00	0	0
Total ACL215 SPOT										0.00	0	0
Total For ACL215										0.00	0	0
ACL216 On 20/12/2018 Spot Bond				101.51407		101.45076				0.00	0	0
Total ACL216 SPOT										0.00	0	0
Total For ACL216										0.00	0	0
ACL217 On 20/12/2023 Spot Bond				101.65358		101.58544				0.00	0	0
Total ACL217 SPOT										0.00	0	0
Total For ACL217										0.00	0	0
ACL218 On 11/05/2020 Spot Bond				100.48114		100.41303				0.00	0	0
Total ACL218 SPOT										0.00	0	0
Total For ACL218										0.00	0	0
ADCB0 On 08/03/2018 Spot Bond				99.82064		101.89239				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ADCB01 SPOT										0.00	0	0
Total For ADCB01										0.00	0	0
ADCB0 On 31/07/2016 Spot Bond				100.73997		100.67108				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				100.71863		100.65178				0.00	0	0
Total ADCB03 SPOT										0.00	0	0
Total For ADCB03										0.00	0	0
ADCB0 On 27/11/2017 Spot Bond				100.03514		100.04388				0.00	24,000,000	12,000,000
Total ADCB04 SPOT										0.00	24,000,000	12,000,000
Total For ADCB04										0.00	24,000,000	12,000,000
ADCP1 On 29/05/2015 Spot Bond				100.00000	0.00000	103.67655				0.00	0	0
Total ADCP10 SPOT										0.00	0	0
Total For ADCP10										0.00	0	0
AER01I On 18/11/2016 Spot Bond			100.00000	33.89980	100.00000	33.65402				0.00	0	0
Total AER01U SPOT										0.00	0	0
Total For AER01U										0.00	0	0
AFS1U On 27/09/2019 Spot Bond			100.00000	15.35691	100.00000	15.24558				0.00	0	0
Total AFS1U SPOT										0.00	0	0
Total For AFS1U										0.00	0	0
AHF1A On 21/11/2015 Spot Bond				100.22159		100.16107				0.00	0	0
Total AHF1A1 SPOT										0.00	0	0
Total For AHF1A1										0.00	0	0
AHF1B On 21/11/2014 Spot Bond				100.24344						0.00	0	0
Total AHF1B1 SPOT										0.00	0	0
Total For AHF1B1										0.00	0	0
AHF1C On 21/11/2014 Spot Bond				100.25796						0.00	0	0
Total AHF1C1 SPOT										0.00	0	0
Total For AHF1C1										0.00	0	0
AHF2A On 18/10/2015 Spot Bond				100.88383		100.82121				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				100.96922		100.90045				0.00	0	0
Total AHF2B1 SPOT										0.00	0	0
Total For AHF2B1										0.00	0	0
AHF2C On 18/10/2015 Spot Bond				101.08295		101.00598				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total AHF2C1 SPOT									0.00	0	0
Total For AHF2C1									0.00	0	0
AHF3A On 18/10/2039 Spot Bond				100.84635		100.78513			0.00	160,000,000	40,000,000
Total AHF3A1 SPOT									0.00	160,000,000	40,000,000
Total For AHF3A1									0.00	160,000,000	40,000,000
AHF3A On 18/04/2016 Spot Bond			8.07500	99.52413	8.09500	99.44291			0.00	0	0
Total AHF3A2 SPOT									0.00	0	0
Total For AHF3A2									0.00	0	0
AHF3B On 18/10/2039 Spot Bond				101.08369		101.00521			0.00	0	0
Total AHF3B1 SPOT									0.00	0	0
Total For AHF3B1									0.00	0	0
AHF3C On 18/10/2039 Spot Bond				101.25721		101.16606			0.00	0	0
Total AHF3C1 SPOT									0.00	0	0
Total For AHF3C1									0.00	0	0
AHL01L On 15/04/2020 Spot Bond			100.00000	36.99014	100.00000	40.58903			0.00	0	0
Total AHL01U SPOT									0.00	0	0
Total For AHL01U									0.00	0	0
AHL1A On 15/04/2020 Spot Bond			100.00000	9.61811	100.00000	10.44360			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			9.07500	100.23801	9.09000	100.11867			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			9.64000	112.11664	9.66000	111.91324			0.00	0	0
Total AIR02 SPOT									0.00	0	0
Total For AIR02									0.00	0	0
AIR03 On 09/03/2016 Spot Bond			7.44500	104.97030	7.44500	104.90776		1,176,310,000,000.00		158,000,000	158,000,000
Total AIR03 SPOT								1,176,310,000,000.00		158,000,000	158,000,000
Total For AIR03								1,176,310,000,000.00		158,000,000	158,000,000
AIR04 On 29/05/2024 Spot Bond			9.32000	99.65375	9.34000	99.46014			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	12.55308	100.00000	12.46991			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			10.00000	100.07958	10.02000	99.84645			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total AIR05 SPOT										0.00	0	0
Total For AIR05										0.00	0	0
AIRL01 On 30/04/2028 Spot Bond			2.59000	167.38422	2.58500	167.33440				0.00	0	0
Total AIRL01 SPOT										0.00	0	0
Total For AIRL01										0.00	0	0
ANG01 On 09/12/2016 Spot Bond				101.86523		101.79987				0.00	0	0
Total ANG010 SPOT										0.00	0	0
Total For ANG010										0.00	0	0
ANG01 On 06/06/2015 Spot Bond				99.87508		99.82100				0.00	0	0
Total ANG012 SPOT										0.00	0	0
Total For ANG012										0.00	0	0
ANG01 On 05/06/2015 Spot Bond			100.00000	98.91599	100.00000	98.11828				0.00	0	0
Total ANG013 SPOT										0.00	0	0
Total For ANG013										0.00	0	0
APF01 On 26/09/2017 Spot Bond				101.44258		101.37690				0.00	448,000,000	224,000,000
Total APF01 SPOT										0.00	448,000,000	224,000,000
Total For APF01										0.00	448,000,000	224,000,000
APF02 On 26/09/2019 Spot Bond				101.55204		101.48139				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				101.43842		101.38053				0.00	0	0
Total ASN004 SPOT										0.00	0	0
Total For ASN004										0.00	0	0
ASN00 On 28/02/2017 Spot Bond				100.11145		100.02784				0.00	420,000,000	210,000,000
Total ASN006 SPOT										0.00	420,000,000	210,000,000
Total For ASN006										0.00	420,000,000	210,000,000
ASN00 On 20/12/2016 Spot Bond				101.41547		101.35633				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
Total For ASN008										0.00	0	0
ASN01 On 04/03/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total ASN010 SPOT									0.00	0	0
Total For ASN010									0.00	0	0
ASN01: On 20/03/2019 Spot Bond				101.57215		101.50741			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				101.84979		101.76439			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				99.86593		101.99503			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	200,000,000	100,000,000
Total ASN014 SPOT									0.00	200,000,000	100,000,000
Total For ASN014									0.00	200,000,000	100,000,000
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				93.58000		93.60000			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				99.86593		101.73840			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				113.06793		113.04844			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			2.55500	233.83357	2.55500	233.64262			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				113.78187		113.92118			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
Total For ASN024									0.00	0	0
ASN02: On 07/08/2015 Spot Bond				112.14042		111.32876			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN025 SPOT										0.00	0	0
Total For ASN025										0.00	0	0
ASN025 On 20/06/2019 Spot Bond				100.25690		100.18667				0.00	0	0
Total ASN028 SPOT										0.00	0	0
Total For ASN028										0.00	0	0
ASN028 On 14/08/2017 Spot Bond				109.93198		110.31065				0.00	0	0
Total ASN031 SPOT										0.00	0	0
Total For ASN031										0.00	0	0
ASN031 On 19/09/2017 Spot Bond				112.11343		112.20158				0.00	0	0
Total ASN032 SPOT										0.00	0	0
Total For ASN032										0.00	0	0
ASN032 On 20/06/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN034 SPOT										0.00	0	0
Total For ASN034										0.00	0	0
ASN034 On 10/11/2019 Spot Bond				100.46020		100.39419				0.00	0	0
Total ASN036 SPOT										0.00	0	0
Total For ASN036										0.00	0	0
ASN036 On 07/12/2033 Spot Bond			2.57000	207.51213	2.57000	207.34241				0.00	0	0
Total ASN037 SPOT										0.00	0	0
Total For ASN037										0.00	0	0
ASN037 On 21/11/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN041 SPOT										0.00	0	0
Total For ASN041										0.00	0	0
ASN041 On 20/12/2016 Spot Bond				101.62239		101.56266				0.00	0	0
Total ASN046 SPOT										0.00	0	0
Total For ASN046										0.00	0	0
ASN046 On 12/03/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN048 SPOT										0.00	0	0
Total For ASN048										0.00	0	0
ASN048 On 19/03/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN051 SPOT										0.00	0	0
Total For ASN051										0.00	0	0
ASN051 On 24/09/2016 Spot Bond				101.41070		101.34883				0.00	0	0
Total ASN052 SPOT										0.00	0	0
Total For ASN052										0.00	0	0
ASN052 On 13/10/2016 Spot Bond				101.00355		100.94270				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN054 SPOT										0.00	0	0
Total For ASN054										0.00	0	0
ASN054 On 16/04/2018 Spot Bond				100.98308		100.91950				0.00	0	0
Total ASN057 SPOT										0.00	0	0
Total For ASN057										0.00	0	0
ASN057 On 22/04/2020 Spot Bond				100.91970		100.85131				0.00	0	0
Total ASN058 SPOT										0.00	0	0
Total For ASN058										0.00	0	0
ASN058 On 28/04/2020 Spot Bond				100.77748		100.70945				0.00	0	0
Total ASN059 SPOT										0.00	0	0
Total For ASN059										0.00	0	0
ASN059 On 30/04/2020 Spot Bond				100.71887		100.65205				0.00	0	0
Total ASN061 SPOT										0.00	0	0
Total For ASN061										0.00	0	0
ASN061 On 14/05/2018 Spot Bond				98.42226		98.41787				0.00	0	0
Total ASN062 SPOT										0.00	0	0
Total For ASN062										0.00	0	0
ASN062 On 13/11/2015 Spot Bond				100.02531		100.02577				0.00	0	0
Total ASN063 SPOT										0.00	0	0
Total For ASN063										0.00	0	0
ASN063 On 22/05/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN064 SPOT										0.00	0	0
Total For ASN064										0.00	0	0
ASN35U On 20/12/2016 Spot Bond			100.00000	37.80522	100.00000	37.55338				0.00	0	0
Total ASN35U SPOT										0.00	0	0
Total For ASN35U										0.00	0	0
ASN38U On 20/12/2017 Spot Bond			100.00000	18.91985	100.00000	18.78268				0.00	0	0
Total ASN38U SPOT										0.00	0	0
Total For ASN38U										0.00	0	0
ASN39U On 20/12/2017 Spot Bond			100.00000	19.02896	100.00000	18.89100				0.00	0	0
Total ASN39U SPOT										0.00	0	0
Total For ASN39U										0.00	0	0
ASN40U On 20/12/2017 Spot Bond			100.00000	18.53794	100.00000	18.40354				0.00	0	0
Total ASN40U SPOT										0.00	0	0
Total For ASN40U										0.00	0	0
ASN43U On 10/03/2017 Spot Bond			100.00000	31.27333	100.00000	32.92123				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN43U SPOT										0.00	0	0
Total For ASN43U										0.00	0	0
ASN49I On 19/09/2016 Spot Bond			100.00000	45.08950	100.00000	44.76260				0.00	0	0
Total ASN49U SPOT										0.00	0	0
Total For ASN49U										0.00	0	0
ASN50I On 16/03/2018 Spot Bond			100.00000	18.62612	100.00000	18.49108				0.00	0	0
Total ASN50U SPOT										0.00	0	0
Total For ASN50U										0.00	0	0
ASN55I On 29/12/2016 Spot Bond			100.00000	31.24161	100.00000	30.98128				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	43.67957	100.00000	43.31559				0.00	0	0
Total ASN56U SPOT										0.00	0	0
Total For ASN56U										0.00	0	0
BAR00 On 12/06/2018 Spot Bond				101.61550		101.55765				0.00	0	0
Total BAR001 SPOT										0.00	0	0
Total For BAR001										0.00	0	0
BAR00 On 20/03/2016 Spot Bond				101.39507		101.33679				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				101.31954		101.25708				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			9.12500	103.51225	9.14000	103.39366				0.00	0	100,000,000
Total BAW11 SPOT										0.00	0	100,000,000
Total For BAW11										0.00	0	100,000,000
BAW13 On 17/04/2017 Spot Bond				101.55082		101.49029				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				100.80006		100.74203				0.00	0	0
Total BAW15 SPOT										0.00	0	0
Total For BAW15										0.00	0	0
BAW17 On 05/12/2018 Spot Bond				100.01273		99.95448				0.00	400,000,000	200,000,000
Total BAW17 SPOT										0.00	400,000,000	200,000,000
Total For BAW17										0.00	400,000,000	200,000,000
BAW18 On 05/12/2020 Spot Bond				100.13543		100.07540				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BAW18 SPOT										0.00	0	0
Total For BAW18										0.00	0	0
BAW19 On 05/12/2020 Spot Bond			9.52500	100.04484	9.54000	99.90487				0.00	0	1,000,000,000
Total BAW19 SPOT										0.00	0	1,000,000,000
Total For BAW19										0.00	0	1,000,000,000
BAW2 On 02/10/2015 Spot Bond			6.75000	103.48116	6.83000	103.39715			4,590,000,000,000.00		680,000,000	170,000,000
Total BAW2 SPOT									4,590,000,000,000.00	680,000,000	170,000,000	
Total For BAW2									4,590,000,000,000.00	680,000,000	170,000,000	
BAW20 On 15/01/2016 Spot Bond			100.00000	57.45428	100.00000	57.03318				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			9.77500	99.36948	9.79000	99.21988				0.00	0	0
Total BAW21 SPOT										0.00	0	0
Total For BAW21										0.00	0	0
BAW3 On 02/10/2017 Spot Bond				103.75642		103.69264				0.00	0	0
Total BAW3 SPOT										0.00	0	0
Total For BAW3										0.00	0	0
BAW8 On 02/10/2017 Spot Bond			8.89000	103.77755	8.91000	103.66147				0.00	0	0
Total BAW8 SPOT										0.00	0	0
Total For BAW8										0.00	0	0
BAYA01 On 31/03/2016 Spot Bond			10.91250	102.69928	10.91275	102.75977				0.00	0	0
Total BAYA01 SPOT										0.00	0	0
Total For BAYA01										0.00	0	0
BAYA02 On 30/09/2015 Spot Bond			10.87643	101.89374	10.87684	101.95360				0.00	0	0
Total BAYA04 SPOT										0.00	0	0
Total For BAYA04										0.00	0	0
BAYA05 On 30/09/2015 Spot Bond			10.88910	101.89837	10.88930	101.95833				0.00	0	0
Total BAYA05 SPOT										0.00	0	0
Total For BAYA05										0.00	0	0
BAYA06 On 30/09/2016 Spot Bond				101.84832		101.75920				0.00	0	0
Total BAYA06 SPOT										0.00	0	0
Total For BAYA06										0.00	0	0
BAYA07 On 31/12/2015 Spot Bond			10.92659	101.88868	10.92685	101.94881				0.00	0	0
Total BAYA07 SPOT										0.00	0	0
Total For BAYA07										0.00	0	0
BAYA08 On 31/12/2017 Spot Bond			11.94536	101.46199	11.94574	101.52661				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BAYA08 SPOT										0.00	0	0
Total For BAYA08										0.00	0	0
BAYA08 On 31/12/2015 Spot Bond				101.89046		101.79927				0.00	0	0
Total BAYA09 SPOT										0.00	0	0
Total For BAYA09										0.00	0	0
BAYA09 On 31/12/2015 Spot Bond				101.89046		101.79927				0.00	0	0
Total BAYA10 SPOT										0.00	0	0
Total For BAYA10										0.00	0	0
BAYA10 On 31/03/2016 Spot Bond				101.89053		101.79934				0.00	0	0
Total BAYA11 SPOT										0.00	0	0
Total For BAYA11										0.00	0	0
BAYA11 On 31/03/2016 Spot Bond			11.16250	101.63756	11.16275	101.69878				0.00	0	0
Total BAYA12 SPOT										0.00	0	0
Total For BAYA12										0.00	0	0
BAYA12 On 31/03/2016 Spot Bond			11.06413	101.97148	11.06628	102.03159				0.00	0	0
Total BAYA13 SPOT										0.00	0	0
Total For BAYA13										0.00	0	0
BAYA13 On 30/09/2015 Spot Bond			10.87643	101.89374	10.87684	101.95360				0.00	0	0
Total BAYA14 SPOT										0.00	0	0
Total For BAYA14										0.00	0	0
BAYA14 On 30/06/2016 Spot Bond			11.05908	102.06219	11.05616	102.12488				0.00	0	0
Total BAYA15 SPOT										0.00	0	0
Total For BAYA15										0.00	0	0
BAYA15 On 30/09/2016 Spot Bond			10.29450	101.67240	10.28956	101.73245				0.00	0	0
Total BAYA16 SPOT										0.00	0	0
Total For BAYA16										0.00	0	0
BAYA16 On 30/09/2016 Spot Bond				101.79782		101.71119				0.00	0	0
Total BAYA17 SPOT										0.00	0	0
Total For BAYA17										0.00	0	0
BAYA17 On 31/12/2016 Spot Bond				101.63121		101.68956				0.00	0	0
Total BAYA18 SPOT										0.00	0	0
Total For BAYA18										0.00	0	0
BAYA18 On 31/12/2016 Spot Bond				101.63121		101.68956				0.00	0	0
Total BAYA19 SPOT										0.00	0	0
Total For BAYA19										0.00	0	0
BAYA19 On 30/09/2015 Spot Bond				99.99797		99.99797				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total BAYA22 SPOT									0.00	0	0
Total For BAYA22									0.00	0	0
BAYA22 On 30/06/2017 Spot Bond			8.43642	103.36265	8.43642	103.36265			0.00	0	0
Total BAYA23 SPOT									0.00	0	0
Total For BAYA23									0.00	0	0
BAYA23 On 30/06/2017 Spot Bond			11.66500	100.83192	11.68500	100.70004			0.00	0	0
Total BAYA24 SPOT									0.00	0	0
Total For BAYA24									0.00	0	0
BAYA24 On 30/06/2017 Spot Bond				101.02311		101.02311			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			11.59000	98.98140	11.61000	98.84845			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				99.99797		99.99797			0.00	0	0
Total BAYA27 SPOT									0.00	0	0
Total For BAYA27									0.00	0	0
BAYA27 On 31/12/2015 Spot Bond				101.63788		101.55913			0.00	0	0
Total BAYA29 SPOT									0.00	0	0
Total For BAYA29									0.00	0	0
BAYA29 On 31/12/2015 Spot Bond			9.28000	101.57488	9.28000	101.49810			0.00	0	0
Total BAYA30 SPOT									0.00	0	0
Total For BAYA30									0.00	0	0
BAYA30 On 31/12/2018 Spot Bond				101.75215		101.66575			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			11.42500	101.35089	11.44000	101.22539		2,285,000,000,000.00	200,000,000	100,000,000	
Total BAYA32 SPOT								2,285,000,000,000.00	200,000,000	100,000,000	
Total For BAYA32								2,285,000,000,000.00	200,000,000	100,000,000	
BAYA32 On 31/03/2018 Spot Bond				101.70201		101.61812		0.00	0	0	
Total BAYA33 SPOT								0.00	0	0	
Total For BAYA33								0.00	0	0	
BAYA33 On 31/03/2018 Spot Bond				101.74380		101.65782		0.00	0	0	
Total BAYA34 SPOT								0.00	0	0	
Total For BAYA34								0.00	0	0	
BAYA34 On 31/03/2018 Spot Bond				101.74380		101.65782		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BAYA35 SPOT										0.00	0	0
Total For BAYA35										0.00	0	0
BAYA35 On 31/03/2018 Spot Bond				99.89645		99.89645				0.00	0	0
Total BAYA36 SPOT										0.00	0	0
Total For BAYA36										0.00	0	0
BAYA36 On 31/03/2016 Spot Bond				101.68196		101.59906				0.00	0	0
Total BAYA37 SPOT										0.00	0	0
Total For BAYA37										0.00	0	0
BAYA37 On 30/09/2018 Spot Bond				101.76382		101.67886				0.00	0	0
Total BAYA39 SPOT										0.00	0	0
Total For BAYA39										0.00	0	0
BAYA39 On 30/09/2018 Spot Bond				99.99797		99.99797				0.00	0	0
Total BAYA41 SPOT										0.00	0	0
Total For BAYA41										0.00	0	0
BAYA41 On 30/09/2018 Spot Bond				101.76382		101.67886				0.00	0	0
Total BAYA42 SPOT										0.00	0	0
Total For BAYA42										0.00	0	0
BAYA42 On 31/03/2017 Spot Bond				101.68530		101.60224				0.00	0	0
Total BAYA43 SPOT										0.00	0	0
Total For BAYA43										0.00	0	0
BAYA43 On 31/03/2017 Spot Bond				101.70524		101.62317				0.00	0	0
Total BAYA44 SPOT										0.00	0	0
Total For BAYA44										0.00	0	0
BAYA44 On 31/03/2019 Spot Bond				101.76392		101.67896				0.00	0	0
Total BAYA45 SPOT										0.00	0	0
Total For BAYA45										0.00	0	0
BAYA45 On 30/09/2015 Spot Bond				101.38507		101.31873				0.00	0	0
Total BAYA47 SPOT										0.00	0	0
Total For BAYA47										0.00	0	0
BAYA47 On 31/03/2016 Spot Bond				101.45097		101.37959				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			13.91250	103.15574	13.91275	103.23296				0.00	0	0
Total BAYB02 SPOT										0.00	0	0
Total For BAYB02										0.00	0	0
BAYB02 On 31/12/2016 Spot Bond			15.29344	102.47159	15.28629	102.56590				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BAYB03 SPOT										0.00	0	0
Total For BAYB03										0.00	0	0
BAYB03 On 31/03/2017 Spot Bond			14.11188	101.54021	14.11188	101.54021				0.00	0	0
Total BAYB04 SPOT										0.00	0	0
Total For BAYB04										0.00	0	0
BAYB04 On 30/06/2019 Spot Bond				102.28548		102.17229				0.00	0	0
Total BAYB05 SPOT										0.00	0	0
Total For BAYB05										0.00	0	0
BAYB05 On 31/12/2019 Spot Bond				102.28548		102.17229				0.00	0	0
Total BAYB06 SPOT										0.00	0	0
Total For BAYB06										0.00	0	0
BAYB06 On 31/03/2020 Spot Bond				102.28548		102.17229				0.00	0	0
Total BAYB07 SPOT										0.00	0	0
Total For BAYB07										0.00	0	0
BAYB07 On 30/09/2020 Spot Bond				102.36857		102.25118				0.00	0	0
Total BAYB08 SPOT										0.00	0	0
Total For BAYB08										0.00	0	0
BAYB08 On 30/09/2018 Spot Bond				101.99415		101.89563				0.00	0	0
Total BAYB09 SPOT										0.00	0	0
Total For BAYB09										0.00	0	0
BAYC10 On 31/12/2016 Spot Bond			100.00000	33.36572	100.00000	33.17617				0.00	0	0
Total BAYC1U SPOT										0.00	0	0
Total For BAYC1U										0.00	0	0
BAYD10 On 30/06/2035 Spot Bond			100.00000	21.75885	100.00000	21.59937				0.00	0	0
Total BAYD1U SPOT										0.00	0	0
Total For BAYD1U										0.00	0	0
BAYD20 On 30/06/2035 Spot Bond			100.00000	19.80300	100.00000	19.65785				0.00	0	0
Total BAYD2U SPOT										0.00	0	0
Total For BAYD2U										0.00	0	0
BAYD30 On 30/06/2035 Spot Bond			100.00000	12.22407	100.00000	12.13448				0.00	0	0
Total BAYD3U SPOT										0.00	0	0
Total For BAYD3U										0.00	0	0
BAYD40 On 30/06/2035 Spot Bond			100.00000	12.23353	100.00000	12.14484				0.00	0	0
Total BAYD4U SPOT										0.00	0	0
Total For BAYD4U										0.00	0	0
BAYD50 On 30/06/2035 Spot Bond			100.00000	14.77949	100.00000	14.67116				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total BAYD5U SPOT									0.00	0	0
Total For BAYD5U									0.00	0	0
BAYD6I On 30/06/2035 Spot Bond			100.00000	12.80617	100.00000	12.71231			0.00	0	0
Total BAYD6U SPOT									0.00	0	0
Total For BAYD6U									0.00	0	0
BCJ04 On 21/04/2017 Spot Bond				100.80940		100.75086			0.00	0	0
Total BCJ04 SPOT									0.00	0	0
Total For BCJ04									0.00	0	0
BCJ05 On 07/07/2015 Spot Bond				101.02069		100.96573			0.00	0	0
Total BCJ05 SPOT									0.00	0	0
Total For BCJ05									0.00	0	0
BCJ06 On 07/07/2017 Spot Bond				101.08050		101.02225			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				100.86086		100.80273			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	9.21986	100.00000	9.15301			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	9.21986	100.00000	9.15301			0.00	0	0
Total BCP4U SPOT									0.00	0	0
Total For BCP4U									0.00	0	0
BCP93I On 05/06/2015 Spot Bond			100.00000	98.91599	100.00000	98.11828			0.00	0	0
Total BCP93U SPOT									0.00	0	0
Total For BCP93U									0.00	0	0
BCP94I On 23/07/2015 Spot Bond			100.00000	87.52998	100.00000	86.90476		30,000,000,000,000.00	0.00	300,000,000	100,000,000
Total BCP94U SPOT								30,000,000,000,000.00	0.00	300,000,000	100,000,000
Total For BCP94U								30,000,000,000,000.00	0.00	300,000,000	100,000,000
BCP95I On 21/08/2015 Spot Bond			100.00000	81.83857	100.00000	81.29176			0.00	0	0
Total BCP95U SPOT									0.00	0	0
Total For BCP95U									0.00	0	0
BD0202 On 31/12/2018 Spot Bond			1.84000	183.15825	1.84000	183.01919			0.00	0	0
Total BD0202 SPOT									0.00	0	0
Total For BD0202									0.00	0	0
BD0202 On 28/04/2028 Spot Bond			8.16000	159.91512	8.18000	159.48406			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BD0205 SPOT										0.00	0	0
Total For BD0205										0.00	0	0
BD0205 On 02/03/2028 Spot Bond			8.16000	160.27289	8.18000	159.84483				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			8.54500	97.67995	8.56500	97.46216				0.00	0	0
Total BD0302 SPOT										0.00	0	0
Total For BD0302										0.00	0	0
BD311E On 07/12/2023 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total BD311E SPOT										0.00	0	0
Total For BD311E										0.00	0	0
BEER02 On 28/03/2018 Spot Bond			8.22500	98.52006	8.24000	98.41873				0.00	0	50,000,000
Total BEER02 SPOT										0.00	0	50,000,000
Total For BEER02										0.00	0	50,000,000
BG22A1 On 21/07/2016 Spot Bond				101.50510		101.44780				0.00	0	0
Total BG22A1 SPOT										0.00	0	0
Total For BG22A1										0.00	0	0
BG22A2 On 21/07/2016 Spot Bond				100.85944		100.79721				0.00	0	0
Total BG22A2 SPOT										0.00	0	0
Total For BG22A2										0.00	0	0
BG22A3 On 21/07/2016 Spot Bond				101.41770		101.35799				0.00	8,040,000,000	1,520,000,000
Total BG22A3 SPOT										0.00	8,040,000,000	1,520,000,000
Total For BG22A3										0.00	8,040,000,000	1,520,000,000
BG22B On 21/07/2016 Spot Bond				100.93163		100.86408				0.00	0	0
Total BG22B1 SPOT										0.00	0	0
Total For BG22B1										0.00	0	0
BG22C On 21/07/2016 Spot Bond				100.98712		100.91547				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				101.14199		101.05888				0.00	0	0
Total BG22D1 SPOT										0.00	0	0
Total For BG22D1										0.00	0	0
BG22YU On 21/07/2016 Spot Bond			100.00000	36.23370	100.00000	35.96813				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BG32A1 SPOT										0.00	0	0
Total For BG32A1										0.00	0	0
BG32A: On 30/10/2016 Spot Bond				100.67560		100.61286				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				100.68857		100.62460				0.00	0	0
Total BG32A3 SPOT										0.00	0	0
Total For BG32A3										0.00	0	0
BG32A: On 30/10/2016 Spot Bond				100.69289		100.62852				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				100.74472		100.67544				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				100.81373		100.73793				0.00	0	0
Total BG32C SPOT										0.00	0	0
Total For BG32C										0.00	0	0
BG32D On 30/10/2016 Spot Bond			100.00000	35.44281	100.00000	35.18304				0.00	0	0
Total BG32DU SPOT										0.00	0	0
Total For BG32DU										0.00	0	0
BG32YI On 30/10/2016 Spot Bond			100.00000	35.44281	100.00000	35.18304				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				101.65736		101.59419				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				101.68891		101.62448				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			8.39000	102.51103	8.41000	102.40946				0.00	0	0
Total BG42A4 SPOT										0.00	0	0
Total For BG42A4										0.00	0	0
BG42B On 15/03/2017 Spot Bond				101.78354		101.71537				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BG42B SPOT										0.00	0	0
Total For BG42B										0.00	0	0
BG42C On 15/06/2017 Spot Bond				101.95161		101.87676				0.00	0	0
Total BG42C SPOT										0.00	0	0
Total For BG42C										0.00	0	0
BG42D On 15/03/2017 Spot Bond			100.00000	25.33919	100.00000	25.15548				0.00	0	0
Total BG42DU SPOT										0.00	0	0
Total For BG42DU										0.00	0	0
BG42YI On 15/03/2017 Spot Bond			100.00000	25.33919	100.00000	25.15548				0.00	0	0
Total BG42YU SPOT										0.00	0	0
Total For BG42YU										0.00	0	0
BGL01 On 19/11/2024 Spot Bond				101.40276		101.32671				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			11.20000	99.11763	11.22000	98.96129				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				100.69792		100.61967				0.00	0	0
Total BGL03 SPOT										0.00	0	0
Total For BGL03										0.00	0	0
BGL04 On 05/02/2025 Spot Bond			11.09000	99.48102	11.11000	99.32262				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				102.43123		102.36836				0.00	0	0
Total BGR01 SPOT										0.00	0	0
Total For BGR01										0.00	0	0
BGR01 On 17/12/2015 Spot Bond			100.00000	73.49776	100.00000	73.08023				0.00	0	0
Total BGR01U SPOT										0.00	0	0
Total For BGR01U										0.00	0	0
BID04 On 23/11/2017 Spot Bond				100.03201		99.97048				0.00	40,000,000	20,000,000
Total BID04 SPOT										0.00	40,000,000	20,000,000
Total For BID04										0.00	40,000,000	20,000,000
BID05 On 26/06/2019 Spot Bond				100.93647		100.87579				0.00	0	50,000,000
Total BID05 SPOT										0.00	0	50,000,000
Total For BID05										0.00	0	50,000,000
BID06 On 30/06/2019 Spot Bond			8.73500	104.11381	8.75000	103.98969				0.00	0	2,200,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BID06 SPOT										0.00	0	2,200,000,000
Total For BID06										0.00	0	2,200,000,000
BIDC45 On 15/07/2015 Spot Bond				99.23267		99.18035				0.00	0	0
Total BIDC45 SPOT										0.00	0	0
Total For BIDC45										0.00	0	0
BIDC46 On 13/10/2015 Spot Bond				100.86161		100.80591				0.00	0	0
Total BIDC46 SPOT										0.00	0	0
Total For BIDC46										0.00	0	0
BIDC47 On 07/08/2015 Spot Bond				99.58092		99.63331				0.00	0	0
Total BIDC47 SPOT										0.00	0	0
Total For BIDC47										0.00	0	0
BLG1A On 21/11/2015 Spot Bond				100.20350		100.14836				0.00	0	0
Total BLG1A4 SPOT										0.00	0	0
Total For BLG1A4										0.00	0	0
BLG1A1 On 21/11/2032 Spot Bond				100.23436		100.17071				0.00	0	0
Total BLG1A6 SPOT										0.00	0	0
Total For BLG1A6										0.00	0	0
BLG1B On 21/11/2015 Spot Bond				100.19882		100.14451				0.00	0	0
Total BLG1B SPOT										0.00	0	0
Total For BLG1B										0.00	0	0
BLG1C On 21/11/2015 Spot Bond				100.20846		100.15152				0.00	0	0
Total BLG1C SPOT										0.00	0	0
Total For BLG1C										0.00	0	0
BLG1D On 21/11/2015 Spot Bond				100.22597		100.16424				0.00	0	0
Total BLG1D SPOT										0.00	0	0
Total For BLG1D										0.00	0	0
BLG1E On 21/11/2015 Spot Bond				100.29843		100.21687				0.00	0	0
Total BLG1E SPOT										0.00	0	0
Total For BLG1E										0.00	0	0
BLG1F On 21/11/2032 Spot Bond				100.42116		100.30603				0.00	0	0
Total BLG1F SPOT										0.00	0	0
Total For BLG1F										0.00	0	0
BNP01 On 11/06/2015 Spot Bond				101.47330		101.41940				0.00	0	0
Total BNP01 SPOT										0.00	0	0
Total For BNP01										0.00	0	0
BSR111 On 19/06/2015 Spot Bond			100.00000	97.04354	100.00000	96.28932				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BSR11U SPOT										0.00	0	0
Total For BSR11U										0.00	0	0
BSR12 On 25/01/2016 Spot Bond				100.82425		100.75216				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				100.84732		100.77318				0.00	0	0
Total BSR13 SPOT										0.00	0	0
Total For BSR13										0.00	0	0
BTC005 On 20/10/2015 Spot Bond				97.30488		97.24753				0.00	0	0
Total BTC005 SPOT										0.00	0	0
Total For BTC005										0.00	0	0
BTC010 On 24/11/2015 Spot Bond				96.67701		96.62037				0.00	0	0
Total BTC010 SPOT										0.00	0	0
Total For BTC010										0.00	0	0
BTC023 On 16/07/2015 Spot Bond				99.16633		99.11075				0.00	0	1,000,000,000
Total BTC023 SPOT										0.00	0	1,000,000,000
Total For BTC023										0.00	0	1,000,000,000
BTC030 On 26/05/2015 Spot Bond				99.82533						0.00	0	0
Total BTC030 SPOT										0.00	0	0
Total For BTC030										0.00	0	0
BTC032 On 28/05/2015 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total BTC032 SPOT										0.00	0	0
Total For BTC032										0.00	0	0
BTC034 On 12/06/2015 Spot Bond				99.80778		99.75535				0.00	0	0
Total BTC034 SPOT										0.00	0	0
Total For BTC034										0.00	0	0
BTC035 On 07/07/2015 Spot Bond				99.36925		99.31668				0.00	0	0
Total BTC035 SPOT										0.00	0	0
Total For BTC035										0.00	0	0
BTC037 On 06/07/2015 Spot Bond				99.38712		99.33459				0.00	0	0
Total BTC037 SPOT										0.00	0	0
Total For BTC037										0.00	0	0
BTC038 On 15/07/2015 Spot Bond				99.22951		99.17698				0.00	0	0
Total BTC038 SPOT										0.00	0	0
Total For BTC038										0.00	0	0
BTC039 On 21/07/2015 Spot Bond				99.12421		99.07166				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BTC039 SPOT										0.00	0	0
Total For BTC039										0.00	0	0
BTC040 On 27/07/2015 Spot Bond				99.02076		98.96831				0.00	0	0
Total BTC040 SPOT										0.00	0	0
Total For BTC040										0.00	0	0
BTC041 On 28/07/2015 Spot Bond				99.00991		98.95780				0.00	0	0
Total BTC041 SPOT										0.00	0	0
Total For BTC041										0.00	0	0
BTC042 On 04/06/2015 Spot Bond				99.54642		99.59875				0.00	0	0
Total BTC042 SPOT										0.00	0	0
Total For BTC042										0.00	0	0
BTC043 On 04/08/2015 Spot Bond				99.54312		99.59583				0.00	0	0
Total BTC043 SPOT										0.00	0	0
Total For BTC043										0.00	0	0
BTC044 On 09/06/2015 Spot Bond				99.54085		99.36867				0.00	0	0
Total BTC044 SPOT										0.00	0	0
Total For BTC044										0.00	0	0
BTC045 On 13/08/2015 Spot Bond				98.71498		98.66217				0.00	0	0
Total BTC045 SPOT										0.00	0	0
Total For BTC045										0.00	0	0
BTC046 On 24/08/2015 Spot Bond				98.52343		98.47070				0.00	0	0
Total BTC046 SPOT										0.00	0	0
Total For BTC046										0.00	0	0
BTC047 On 21/08/2015 Spot Bond				98.57201		98.51912				0.00	0	0
Total BTC047 SPOT										0.00	0	0
Total For BTC047										0.00	0	0
BUS01U On 30/09/2016 Spot Bond			100.00000	41.86631	100.00000	41.55945				0.00	0	0
Total BUS01U SPOT										0.00	0	0
Total For BUS01U										0.00	0	0
BWZ18 On 27/03/2018 Spot Bond				101.44668		101.38157				0.00	0	0
Total BWZ18B SPOT										0.00	0	0
Total For BWZ18B										0.00	0	0
BWZ20 On 27/03/2020 Spot Bond				101.50051		101.43291				0.00	0	0
Total BWZ20A SPOT										0.00	0	0
Total For BWZ20A										0.00	0	0
BWZJ1 On 17/03/2017 Spot Bond				101.58853		101.52471				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BWZJ17 SPOT										0.00	0	0
Total For BWZJ17										0.00	0	0
BWZJ1: On 19/11/2018 Spot Bond				100.28469		100.21942				0.00	0	0
Total BWZJ18 SPOT										0.00	0	0
Total For BWZJ18										0.00	0	0
BYA49L On 30/06/2018 Spot Bond			100.00000	16.79336	100.00000	16.59728				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			9.59000	106.97839	9.61000	106.86954				0.00	0	0
Total CBL08 SPOT										0.00	0	0
Total For CBL08										0.00	0	0
CBL09 On 29/01/2017 Spot Bond				105.23724		105.16451				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			8.64000	102.37482	8.66000	102.28635				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			12.62500	99.22841	12.64000	99.09103				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				97.91160		97.81948				0.00	0	0
Total CBL13 SPOT										0.00	0	0
Total For CBL13										0.00	0	0
CBL14 On 01/02/2019 Spot Bond			12.92500	99.86928	12.94000	99.72390				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			9.04000	101.05652	9.06000	100.94817				0.00	0	0
Total CBL16 SPOT										0.00	0	0
Total For CBL16										0.00	0	0
CBL17 On 23/08/2019 Spot Bond				96.93559		96.84440				0.00	0	0
Total CBL17 SPOT										0.00	0	0
Total For CBL17										0.00	0	0
CBL18 On 23/08/2019 Spot Bond			12.92500	97.01750	12.94000	96.87086				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				100.89790		100.83819				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total CBL19 SPOT									0.00	0	0
Total For CBL19									0.00	0	0
CBL20 On 14/12/2019 Spot Bond				95.84642		95.75252			0.00	0	0
Total CBL20 SPOT									0.00	0	0
Total For CBL20									0.00	0	0
CBL21 On 06/05/2016 Spot Bond				100.37062		100.30630			0.00	0	0
Total CBL21 SPOT									0.00	0	0
Total For CBL21									0.00	0	0
CBL22 On 06/05/2020 Spot Bond			10.67500	92.41511	10.59000	92.64071			0.00	0	0
Total CBL22 SPOT									0.00	0	0
Total For CBL22									0.00	0	0
CBL23 On 18/05/2018 Spot Bond				100.33136		100.26083			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			10.06500	119.11888	10.08500	118.90407			0.00	0	0
Total CCT01 SPOT									0.00	0	0
Total For CCT01									0.00	0	0
CCT02 On 12/06/2024 Spot Bond			10.06500	114.50367	10.08500	114.28711			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			9.99000	109.53351	10.01000	109.31736		1,798,200,000,000.00	180,000,000	179,000,000	
Total CCT03 SPOT								1,798,200,000,000.00	180,000,000	179,000,000	
Total For CCT03								1,798,200,000,000.00	180,000,000	179,000,000	
CGR10 On 08/12/2016 Spot Bond				99.79181		99.70233			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			11.79000	102.28758	11.81000	102.17660			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				101.92244		101.83533			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				102.30556		102.22096			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	109.60600	10.00000	109.52020			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CGR14/JIBAR SPOT										0.00	0	0
Total For CGR14/JIBAR										0.00	0	0
CGR15 On 22/07/2017 Spot Bond				101.52102		101.43922				0.00	0	0
Total CGR15 SPOT										0.00	0	0
Total For CGR15										0.00	0	0
CGR16 On 22/09/2017 Spot Bond				101.83222		101.75340				0.00	0	0
Total CGR16 SPOT										0.00	0	0
Total For CGR16										0.00	0	0
CGR17 On 24/10/2017 Spot Bond				101.02790		100.94722				0.00	0	0
Total CGR17 SPOT										0.00	0	0
Total For CGR17										0.00	0	0
CGR18 On 04/05/2018 Spot Bond			100.00000	9.44258	100.00000	9.35345				0.00	0	0
Total CGR18U SPOT										0.00	0	0
Total For CGR18U										0.00	0	0
CGR8 On 22/07/2015 Spot Bond				101.76044		101.62824				0.00	0	0
Total CGR8 SPOT										0.00	0	0
Total For CGR8										0.00	0	0
CIG02 On 30/08/2016 Spot Bond				100.00003		99.93196				0.00	0	0
Total CIG02 SPOT										0.00	0	0
Total For CIG02										0.00	0	0
CIG03 On 30/06/2017 Spot Bond				101.51150		101.43895				0.00	0	0
Total CIG03 SPOT										0.00	0	0
Total For CIG03										0.00	0	0
CIG04 On 30/06/2018 Spot Bond				101.57017		101.49473				0.00	0	0
Total CIG04 SPOT										0.00	0	0
Total For CIG04										0.00	0	0
CIG05 On 30/06/2019 Spot Bond				101.63769		101.55894				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLA3U SPOT										0.00	0	0
Total For CLA3U										0.00	0	0
CLB1U On 21/11/2046 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total CLB1U SPOT										0.00	0	0
Total For CLB1U										0.00	0	0
CLC1U On 21/12/2046 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total CLC1U SPOT										0.00	0	0
Total For CLC1U										0.00	0	0
CLN126 On 20/08/2015 Spot Bond				100.44358		100.33290				0.00	0	0
Total CLN126 SPOT										0.00	0	0
Total For CLN126										0.00	0	0
CLN130 On 20/08/2015 Spot Bond				100.43912		100.32956				0.00	0	0
Total CLN130 SPOT										0.00	0	0
Total For CLN130										0.00	0	0
CLN134 On 20/08/2015 Spot Bond				100.46269		100.34720				0.00	0	0
Total CLN134 SPOT										0.00	0	0
Total For CLN134										0.00	0	0
CLN170 On 20/12/2015 Spot Bond				101.67159		101.60269				0.00	0	0
Total CLN170 SPOT										0.00	0	0
Total For CLN170										0.00	0	0
CLN179 On 20/03/2016 Spot Bond				102.06806		102.00875				0.00	0	0
Total CLN179 SPOT										0.00	0	0
Total For CLN179										0.00	0	0
CLN184 On 01/07/2021 Spot Bond			10.11000	104.19982	10.11000	104.11470				0.00	0	0
Total CLN184 SPOT										0.00	0	0
Total For CLN184										0.00	0	0
CLN186 On 06/07/2016 Spot Bond				101.17035		101.10718				0.00	0	0
Total CLN186 SPOT										0.00	0	0
Total For CLN186										0.00	0	0
CLN191 On 23/08/2016 Spot Bond			2.76000	122.24328	2.76000	122.14127				0.00	0	0
Total CLN191 SPOT										0.00	0	0
Total For CLN191										0.00	0	0
CLN192 On 24/08/2016 Spot Bond				107.22998		107.22998				0.00	0	0
Total CLN192 SPOT										0.00	0	0
Total For CLN192										0.00	0	0
CLN199 On 29/08/2021 Spot Bond			3.14000	122.18736	3.14000	122.08179				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN193 SPOT										0.00	0	0
Total For CLN193										0.00	0	0
CLN193 On 31/08/2016 Spot Bond			8.25000	102.06407	8.25000	101.99684				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			2.70000	124.54134	2.68000	124.57940				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	121.57969	2.40000	121.48219				0.00	0	0
Total CLN199 SPOT										0.00	0	0
Total For CLN199										0.00	0	0
CLN199 On 20/12/2016 Spot Bond				102.33575		102.23902				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			8.51500	101.03750	8.51500	100.96846				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				100.90384		100.83844				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				100.92351		100.85802				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			8.56500	101.07853	8.56500	101.00907				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			8.56500	101.07853	8.56500	101.00907				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			8.61500	99.90429	8.61500	99.83487				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				101.71139		101.64083				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				101.88251		101.80479				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN227 SPOT										0.00	0	0
Total For CLN227										0.00	0	0
CLN23(On 25/11/2020 Spot Bond			10.00000	109.60600	10.00000	109.52000				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	109.60600	10.00000	109.52000				0.00	0	0
Total CLN231/JIBAR SPOT										0.00	0	0
Total For CLN231/JIBAR										0.00	0	0
CLN23(On 14/02/2017 Spot Bond				100.38063		100.31779				0.00	0	0
Total CLN237 SPOT										0.00	0	0
Total For CLN237										0.00	0	0
CLN23(On 20/03/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN239 SPOT										0.00	0	0
Total For CLN239										0.00	0	0
CLN24(On 24/02/2017 Spot Bond				100.15535		100.08889				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	102.47881	9.35000	102.40124				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	102.47881	9.35000	102.40124				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				102.21693		102.15364				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				101.89688		101.83223				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				102.30135		102.23843				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				102.30135		102.23843				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN259 SPOT										0.00	0	0
Total For CLN259										0.00	0	0
CLN26(On 26/03/2017 Spot Bond				102.30135		102.23843				0.00	0	0
Total CLN260 SPOT										0.00	0	0
Total For CLN260										0.00	0	0
CLN26(On 26/03/2017 Spot Bond				101.82181		101.75638				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			9.35500	102.66061	9.37000	102.53649				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				101.39321		101.33090				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				101.94028		101.86015				0.00	560,000,000	280,000,000
Total CLN269 SPOT										0.00	560,000,000	280,000,000
Total For CLN269										0.00	560,000,000	280,000,000
CLN27(On 20/06/2017 Spot Bond				101.88369		101.81875				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				101.87393		101.80941				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				101.93850		101.87377				0.00	0	0
Total CLN274 SPOT										0.00	0	0
Total For CLN274										0.00	0	0
CLN27(On 22/05/2017 Spot Bond				100.21017		100.14691				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				100.17395		100.09919				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				102.08462		102.02062				0.00	0	0
Total CLN278 SPOT										0.00	0	0
Total For CLN278										0.00	0	0
CLN27(On 20/06/2015 Spot Bond				102.31149		102.24752				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN279 SPOT										0.00	0	0
Total For CLN279										0.00	0	0
CLN28(On 07/06/2017 Spot Bond				100.68699		100.62821				0.00	0	0
Total CLN280 SPOT										0.00	0	0
Total For CLN280										0.00	0	0
CLN28(On 21/06/2015 Spot Bond				101.47378		101.41483				0.00	0	0
Total CLN281 SPOT										0.00	0	0
Total For CLN281										0.00	0	0
CLN28(On 27/06/2015 Spot Bond				101.37061		101.31249				0.00	0	0
Total CLN282 SPOT										0.00	0	0
Total For CLN282										0.00	0	0
CLN28(On 20/09/2015 Spot Bond				101.53389		101.46975				0.00	0	0
Total CLN283 SPOT										0.00	0	0
Total For CLN283										0.00	0	0
CLN28(On 10/08/2017 Spot Bond				100.78182		100.71724				0.00	0	0
Total CLN288 SPOT										0.00	0	0
Total For CLN288										0.00	0	0
CLN28(On 30/08/2017 Spot Bond				100.40563		100.34577				0.00	0	0
Total CLN289 SPOT										0.00	0	0
Total For CLN289										0.00	0	0
CLN29(On 26/06/2017 Spot Bond				101.85659		101.78122				0.00	0	0
Total CLN290 SPOT										0.00	0	0
Total For CLN290										0.00	0	0
CLN29(On 26/06/2017 Spot Bond				101.67068		101.59464				0.00	0	0
Total CLN291 SPOT										0.00	0	0
Total For CLN291										0.00	0	0
CLN29(On 26/06/2017 Spot Bond				103.62718		103.55927				0.00	0	0
Total CLN292 SPOT										0.00	0	0
Total For CLN292										0.00	0	0
CLN29(On 25/11/2020 Spot Bond			10.00000	109.60600	10.00000	109.52000				0.00	0	0
Total CLN292/JIBAR SPOT										0.00	0	0
Total For CLN292/JIBAR										0.00	0	0
CLN29(On 30/06/2017 Spot Bond				101.39770		101.32386				0.00	0	0
Total CLN293 SPOT										0.00	0	0
Total For CLN293										0.00	0	0
CLN29(On 26/06/2017 Spot Bond				101.65245		101.57723				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN294 SPOT										0.00	0	0
Total For CLN294										0.00	0	0
CLN294 On 30/06/2017 Spot Bond				101.45873		101.38455				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				101.82482		101.74952				0.00	0	0
Total CLN296 SPOT										0.00	0	0
Total For CLN296										0.00	0	0
CLN296 On 30/06/2017 Spot Bond				101.42213		101.34826				0.00	0	0
Total CLN297 SPOT										0.00	0	0
Total For CLN297										0.00	0	0
CLN297 On 30/06/2017 Spot Bond				101.55278		101.47939				0.00	0	0
Total CLN298 SPOT										0.00	0	0
Total For CLN298										0.00	0	0
CLN298 On 30/06/2017 Spot Bond				101.54240		101.46767				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				137.91169		137.91169				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				102.92840		102.85742				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				138.42318		138.42318				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				137.29562		137.29562				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				137.99045		137.99045				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				134.20170		134.20170				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				134.42446		134.42446				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN311 SPOT										0.00	0	0
Total For CLN311										0.00	0	0
CLN311: On 14/11/2022 Spot Bond				100.42851		100.35683				0.00	0	0
Total CLN313 SPOT										0.00	0	0
Total For CLN313										0.00	0	0
CLN313: On 14/11/2022 Spot Bond			10.86000	93.82837	10.88000	93.65147				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			11.38000	95.28074	11.40000	95.09767				0.00	0	0
Total CLN315 SPOT										0.00	0	0
Total For CLN315										0.00	0	0
CLN315: On 30/06/2017 Spot Bond				101.47431		101.40291				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				101.83495		101.75804				0.00	0	0
Total CLN317 SPOT										0.00	0	0
Total For CLN317										0.00	0	0
CLN317: On 14/11/2022 Spot Bond				100.41899		100.34891				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				100.83397		100.76746				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				100.76909		100.69629				0.00	80,000,000	40,000,000
Total CLN320 SPOT										0.00	80,000,000	40,000,000
Total For CLN320										0.00	80,000,000	40,000,000
CLN320: On 30/04/2018 Spot Bond			8.80500	100.75210	8.80500	100.68135				0.00	0	0
Total CLN321 SPOT										0.00	0	0
Total For CLN321										0.00	0	0
CLN321: On 20/12/2015 Spot Bond				101.61317		101.54567				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				102.78695		102.71849				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				130.52148		130.52148				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN324 SPOT										0.00	0	0
Total For CLN324										0.00	0	0
CLN324 On 20/06/2018 Spot Bond				101.71617		101.64431				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				101.83099		101.75424				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				101.75126		101.67904				0.00	0	0
Total CLN328 SPOT										0.00	0	0
Total For CLN328										0.00	0	0
CLN328 On 20/06/2017 Spot Bond				102.42730		102.32672				0.00	0	0
Total CLN330 SPOT										0.00	0	0
Total For CLN330										0.00	0	0
CLN330 On 20/06/2017 Spot Bond				82.12930		81.95266				0.00	0	0
Total CLN331 SPOT										0.00	0	0
Total For CLN331										0.00	0	0
CLN331 On 20/06/2018 Spot Bond				101.91044		101.83156				0.00	0	0
Total CLN332 SPOT										0.00	0	0
Total For CLN332										0.00	0	0
CLN332 On 30/06/2017 Spot Bond				101.47431		101.40291				0.00	0	0
Total CLN335 SPOT										0.00	0	0
Total For CLN335										0.00	0	0
CLN335 On 20/09/2015 Spot Bond				118.93483		118.93483				0.00	0	0
Total CLN336 SPOT										0.00	0	0
Total For CLN336										0.00	0	0
CLN336 On 20/09/2018 Spot Bond				118.98334		118.98334				0.00	0	0
Total CLN337 SPOT										0.00	0	0
Total For CLN337										0.00	0	0
CLN337 On 28/07/2017 Spot Bond				100.76257		100.69464				0.00	0	0
Total CLN339 SPOT										0.00	0	0
Total For CLN339										0.00	0	0
CLN339 On 20/12/2018 Spot Bond				102.12166		102.03251				0.00	0	0
Total CLN340 SPOT										0.00	0	0
Total For CLN340										0.00	0	0
CLN340 On 30/06/2017 Spot Bond				101.48282		101.41101				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN341 SPOT										0.00	0	0
Total For CLN341										0.00	0	0
CLN341 On 20/06/2017 Spot Bond				102.41240		102.31245				0.00	0	0
Total CLN342 SPOT										0.00	0	0
Total For CLN342										0.00	0	0
CLN342 On 20/12/2023 Spot Bond				101.98974		101.90754				0.00	0	0
Total CLN343 SPOT										0.00	0	0
Total For CLN343										0.00	0	0
CLN343 On 20/12/2018 Spot Bond				101.53223		101.46916				0.00	0	0
Total CLN344 SPOT										0.00	0	0
Total For CLN344										0.00	0	0
CLN344 On 20/12/2023 Spot Bond				101.77557		101.70118				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				100.75531		100.68802				0.00	0	0
Total CLN346 SPOT										0.00	0	0
Total For CLN346										0.00	0	0
CLN346 On 10/02/2016 Spot Bond				100.46148		100.39621				0.00	0	0
Total CLN347 SPOT										0.00	0	0
Total For CLN347										0.00	0	0
CLN347 On 30/06/2017 Spot Bond				101.44025		101.37053				0.00	0	0
Total CLN349 SPOT										0.00	0	0
Total For CLN349										0.00	0	0
CLN349 On 28/10/2018 Spot Bond				100.72692		100.66338				0.00	0	0
Total CLN350 SPOT										0.00	0	0
Total For CLN350										0.00	0	0
CLN350 On 28/05/2019 Spot Bond				100.07864		100.01962				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				100.70959		100.64244				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				100.82889		100.76279				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN359 SPOT										0.00	0	0
Total For CLN359										0.00	0	0
CLN36(On 20/03/2019 Spot Bond				101.47045		101.40898				0.00	0	0
Total CLN360 SPOT										0.00	0	0
Total For CLN360										0.00	0	0
CLN36(On 20/03/2024 Spot Bond			10.04000	104.99685	10.06000	104.79565				0.00	0	0
Total CLN362 SPOT										0.00	0	0
Total For CLN362										0.00	0	0
CLN36(On 20/03/2024 Spot Bond				101.62275		101.55590				0.00	0	0
Total CLN363 SPOT										0.00	0	0
Total For CLN363										0.00	0	0
CLN36(On 06/08/2023 Spot Bond				100.67871		100.59968				0.00	0	0
Total CLN364 SPOT										0.00	0	0
Total For CLN364										0.00	0	0
CLN36(On 20/03/2024 Spot Bond			12.18000	106.77716	12.20000	106.56491				0.00	0	0
Total CLN365 SPOT										0.00	0	0
Total For CLN365										0.00	0	0
CLN36(On 06/08/2023 Spot Bond				100.70620		100.62397				0.00	0	0
Total CLN366 SPOT										0.00	0	0
Total For CLN366										0.00	0	0
CLN36(On 06/08/2023 Spot Bond			12.21000	106.59023	12.23000	106.38203				0.00	0	0
Total CLN367 SPOT										0.00	0	0
Total For CLN367										0.00	0	0
CLN36(On 26/07/2022 Spot Bond			10.02000	109.20310	10.02000	109.11466				0.00	0	0
Total CLN368 SPOT										0.00	0	0
Total For CLN368										0.00	0	0
CLN36(On 06/08/2023 Spot Bond				100.70620		100.62397				0.00	0	0
Total CLN369 SPOT										0.00	0	0
Total For CLN369										0.00	0	0
CLN37(On 26/07/2022 Spot Bond				100.78637		100.71630				0.00	0	0
Total CLN370 SPOT										0.00	0	0
Total For CLN370										0.00	0	0
CLN37(On 20/03/2024 Spot Bond				104.29289		104.20921				0.00	0	0
Total CLN371 SPOT										0.00	0	0
Total For CLN371										0.00	0	0
CLN37(On 20/09/2023 Spot Bond				101.59784		101.53203				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN372 SPOT										0.00	0	0
Total For CLN372										0.00	0	0
CLN372 On 20/09/2023 Spot Bond				101.63167		101.56445				0.00	0	0
Total CLN373 SPOT										0.00	0	0
Total For CLN373										0.00	0	0
CLN373 On 20/06/2019 Spot Bond				101.63182		101.56459				0.00	0	0
Total CLN374 SPOT										0.00	0	0
Total For CLN374										0.00	0	0
CLN374 On 30/06/2017 Spot Bond				101.53729		101.46281				0.00	0	0
Total CLN375 SPOT										0.00	0	0
Total For CLN375										0.00	0	0
CLN375 On 20/03/2021 Spot Bond			9.57500	103.26625	9.59000	103.12130				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				101.82341		101.73507				0.00	600,000,000	300,000,000
Total CLN377 SPOT										0.00	600,000,000	300,000,000
Total For CLN377										0.00	600,000,000	300,000,000
CLN377 On 20/06/2019 Spot Bond				101.78151		101.70687				0.00	0	0
Total CLN378 SPOT										0.00	0	0
Total For CLN378										0.00	0	0
CLN378 On 20/03/2024 Spot Bond			10.57000	101.94756	10.57000	101.86199				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	102.14689	11.00000	102.05776				0.00	0	0
Total CLN380 SPOT										0.00	0	0
Total For CLN380										0.00	0	0
CLN380 On 21/07/2015 Spot Bond				100.83727		100.77668				0.00	0	0
Total CLN381 SPOT										0.00	0	0
Total For CLN381										0.00	0	0
CLN381 On 20/03/2021 Spot Bond				101.83046		101.75491				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				100.84386		100.78121				0.00	0	0
Total CLN383 SPOT										0.00	0	0
Total For CLN383										0.00	0	0
CLN383 On 20/09/2024 Spot Bond			11.97000	102.70447	11.99000	102.49645				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN384 SPOT										0.00	0	0
Total For CLN384										0.00	0	0
CLN384 On 20/09/2024 Spot Bond				101.98528		101.90196				0.00	0	0
Total CLN385 SPOT										0.00	0	0
Total For CLN385										0.00	0	0
CLN385 On 20/03/2021 Spot Bond				101.63156		101.56433				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				100.85600		100.78104				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				101.74123		101.66942				0.00	0	0
Total CLN388 SPOT										0.00	0	0
Total For CLN388										0.00	0	0
CLN388 On 06/08/2023 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN389 SPOT										0.00	0	0
Total For CLN389										0.00	0	0
CLN389 On 01/10/2016 Spot Bond				101.28800		101.22536				0.00	0	0
Total CLN390 SPOT										0.00	0	0
Total For CLN390										0.00	0	0
CLN390 On 20/12/2015 Spot Bond				101.50236		101.44053				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				101.53389		101.46975				0.00	0	0
Total CLN392 SPOT										0.00	0	0
Total For CLN392										0.00	0	0
CLN392 On 20/12/2019 Spot Bond				91.45668		91.45668				0.00	0	0
Total CLN393 SPOT										0.00	0	0
Total For CLN393										0.00	0	0
CLN393 On 20/09/2022 Spot Bond				101.62308		101.55515				0.00	0	0
Total CLN394 SPOT										0.00	0	0
Total For CLN394										0.00	0	0
CLN394 On 02/03/2018 Spot Bond				99.97898		99.91596				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				101.78586		101.71204				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN396 SPOT										0.00	0	0
Total For CLN396										0.00	0	0
CLN397 On 20/06/2020 Spot Bond				101.90748		101.81332				0.00	0	0
Total CLN397 SPOT										0.00	0	0
Total For CLN397										0.00	0	0
CLN398 On 14/11/2022 Spot Bond				100.40374		100.33622				0.00	0	0
Total CLN398 SPOT										0.00	0	0
Total For CLN398										0.00	0	0
CLN399 On 14/11/2022 Spot Bond				100.40135		100.33424				0.00	0	0
Total CLN399 SPOT										0.00	0	0
Total For CLN399										0.00	0	0
CLN400 On 20/06/2020 Spot Bond				100.91258		100.84514				0.00	0	0
Total CLN400 SPOT										0.00	0	0
Total For CLN400										0.00	0	0
CLN401 On 20/06/2020 Spot Bond				100.80330		100.72732				0.00	0	0
Total CLN401 SPOT										0.00	0	0
Total For CLN401										0.00	0	0
CLN402 On 30/06/2017 Spot Bond				100.71553		100.65044				0.00	0	0
Total CLN402 SPOT										0.00	0	0
Total For CLN402										0.00	0	0
CLN403 On 30/06/2017 Spot Bond				100.30586		100.24016				0.00	0	0
Total CLN403 SPOT										0.00	0	0
Total For CLN403										0.00	0	0
CLN42 On 18/04/2028 Spot Bond			7.01000	41.78595	7.01000	41.76269				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				169.29456		168.69458				0.00	0	0
Total CLN55 SPOT										0.00	0	0
Total For CLN55										0.00	0	0
CLN61 On 02/03/2028 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN61 SPOT										0.00	0	0
Total For CLN61										0.00	0	0
CLN81 On 18/04/2028 Spot Bond			8.54500	147.37617	8.56500	147.21559				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			8.16000	159.91512	8.18000	159.48406				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total CLN88 SPOT									0.00	0	0
Total For CLN88									0.00	0	0
CLN89 On 02/03/2028 Spot Bond			8.16000	160.27289	8.18000	159.84483			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				97.30047		97.24303			0.00	0	0
Total CLNF01 SPOT									0.00	0	0
Total For CLNF01									0.00	0	0
CLNF0 On 20/10/2015 Spot Bond				97.27738		97.21946			0.00	0	0
Total CLNF02 SPOT									0.00	0	0
Total For CLNF02									0.00	0	0
CLNF0 On 10/10/2016 Spot Bond				101.20567		101.13664			0.00	0	0
Total CLNF03 SPOT									0.00	0	0
Total For CLNF03									0.00	0	0
CLNF0 On 10/10/2016 Spot Bond				101.58780		101.52096			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				101.73126		101.65987			0.00	0	0
Total CLNF05 SPOT									0.00	0	0
Total For CLNF05									0.00	0	0
CLNF0 On 20/12/2016 Spot Bond				101.61983		101.55310			0.00	0	0
Total CLNF06 SPOT									0.00	0	0
Total For CLNF06									0.00	0	0
CLNF0 On 20/06/2017 Spot Bond				101.64178		101.57413			0.00	0	0
Total CLNF07 SPOT									0.00	0	0
Total For CLNF07									0.00	0	0
CLNF0 On 10/07/2017 Spot Bond				101.19244		101.12263			0.00	0	0
Total CLNF08 SPOT									0.00	0	0
Total For CLNF08									0.00	0	0
CLNF0 On 20/06/2017 Spot Bond				101.64289		101.57413			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				100.83397		100.76746			0.00	0	0
Total CLNF10 SPOT									0.00	0	0
Total For CLNF10									0.00	0	0
CLNF1 On 20/03/2018 Spot Bond				101.49622		101.43367			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total CLNF11 SPOT									0.00	0	0
Total For CLNF11									0.00	0	0
CLNF1: On 20/06/2019 Spot Bond				101.59200		101.52644			0.00	0	0
Total CLNF12 SPOT									0.00	0	0
Total For CLNF12									0.00	0	0
CLNF1: On 20/06/2019 Spot Bond				101.58205		101.51690			0.00	0	0
Total CLNF13 SPOT									0.00	0	0
Total For CLNF13									0.00	0	0
CLNF1: On 20/09/2019 Spot Bond				101.59195		101.52638			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				100.87863		100.81038			0.00	0	0
Total CLNF15 SPOT									0.00	0	0
Total For CLNF15									0.00	0	0
COH00 On 26/11/2018 Spot Bond				100.14469		100.02215			0.00	0	0
Total COH001 SPOT									0.00	0	0
Total For COH001									0.00	0	0
COH00 On 15/04/2019 Spot Bond				101.12855		101.05697			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			8.69500	104.83738	8.69500	104.76406		982,100,250,000.00	112,950,000	56,475,000	
Total COJ02 SPOT								982,100,250,000.00	112,950,000	56,475,000	
Total For COJ02								982,100,250,000.00	112,950,000	56,475,000	
COJ04 On 05/06/2018 Spot Bond			8.71500	100.64400	8.73500	100.52094		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			10.21500	110.58042	10.23000	110.40320		0.00	0	0	
Total COJ05 SPOT								0.00	0	0	
Total For COJ05								0.00	0	0	
COJ06 On 09/12/2015 Spot Bond			7.21000	101.58152	7.29000	106.87650		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			9.78500	106.35147	9.80000	106.20150		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			9.82000	101.90407	9.84000	106.77930		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total COJG01 SPOT										0.00	0	0
Total For COJG01										0.00	0	0
COT01 On 03/04/2023 Spot Bond			10.19000	95.70817	10.21000	95.52798				0.00	0	0
Total COT01 SPOT										0.00	0	0
Total For COT01										0.00	0	0
COT02 On 03/04/2028 Spot Bond			10.89000	96.90267	10.91000	96.68664				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			10.89000	90.07218	10.91000	89.86606				0.00	0	0
Total COT03 SPOT										0.00	0	0
Total For COT03										0.00	0	0
CPL003 On 28/02/2017 Spot Bond				100.07910		100.01960				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				100.66911		100.61116				0.00	0	0
Total CPL007 SPOT										0.00	0	0
Total For CPL007										0.00	0	0
CPL011 On 12/12/2019 Spot Bond			100.00000	11.09012	100.00000	11.00971				0.00	0	0
Total CPL011U SPOT										0.00	0	0
Total For CPL011U										0.00	0	0
CPL021 On 25/08/2017 Spot Bond				100.14429		100.08228				0.00	340,000,000	130,000,000
Total CPL021 SPOT										0.00	340,000,000	130,000,000
Total For CPL021										0.00	340,000,000	130,000,000
CPL022 On 23/09/2019 Spot Bond				101.47903		101.41533				0.00	0	0
Total CPL022 SPOT										0.00	0	0
Total For CPL022										0.00	0	0
CPL024 On 27/11/2017 Spot Bond				100.10457		100.04180				0.00	0	0
Total CPL024 SPOT										0.00	0	0
Total For CPL024										0.00	0	0
CPL025 On 28/05/2015 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CPL025 SPOT										0.00	0	0
Total For CPL025										0.00	0	0
CPL026 On 20/08/2015 Spot Bond				101.98411		101.92575				0.00	0	0
Total CPL026 SPOT										0.00	0	0
Total For CPL026										0.00	0	0
CPL027 On 23/10/2015 Spot Bond				100.76611		100.70718				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CPL027 SPOT										0.00	0	0
Total For CPL027										0.00	0	0
CPL02L On 12/03/2020 Spot Bond			100.00000	11.15009	100.00000	11.06925				0.00	0	0
Total CPL02U SPOT										0.00	0	0
Total For CPL02U										0.00	0	0
CPL03L On 12/12/2018 Spot Bond			100.00000	13.48030	100.00000	13.38257				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			11.55000	101.72067	11.56500	101.55180				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
DEN38I On 10/06/2018 Spot Bond			100.00000	13.94460	100.00000	15.76792				0.00	0	0
Total DEN38U SPOT										0.00	0	0
Total For DEN38U										0.00	0	0
DEN39I On 10/06/2018 Spot Bond			100.00000	6.72356	100.00000	6.67482				0.00	0	0
Total DEN39U SPOT										0.00	0	0
Total For DEN39U										0.00	0	0
DEN40I On 10/06/2018 Spot Bond			100.00000	14.58971	100.00000	16.58027				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				100.68544		100.62883				0.00	0	0
Total DENG43 SPOT										0.00	0	0
Total For DENG43										0.00	0	0
DENG4 On 29/09/2017 Spot Bond			7.91500	98.97604	8.08500	98.56296				0.00	0	0
Total DENG44 SPOT										0.00	0	0
Total For DENG44										0.00	0	0
DENG5 On 20/11/2015 Spot Bond				100.22746		100.17050				0.00	0	0
Total DENG55 SPOT										0.00	0	0
Total For DENG55										0.00	0	0
DENG5 On 25/02/2016 Spot Bond				100.13491		100.07693				0.00	0	0
Total DENG56 SPOT										0.00	0	0
Total For DENG56										0.00	0	0
DENG5 On 03/03/2016 Spot Bond				99.96451		99.91106				0.00	0	0
Total DENG57 SPOT										0.00	0	0
Total For DENG57										0.00	0	0
DLT02L On 06/11/2015 Spot Bond			100.00000	86.36659	100.00000	85.77369				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total DLT02U SPOT									0.00	0	0
Total For DLT02U									0.00	0	0
DLTB02 On 09/12/2016 Spot Bond				99.84354		99.78429			0.00	800,000,000	400,000,000
Total DLTB02 SPOT									0.00	800,000,000	400,000,000
Total For DLTB02									0.00	800,000,000	400,000,000
DLTB03 On 09/10/2017 Spot Bond				101.19562		101.12851			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				102.31339		102.25408			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				100.58371		100.52175			0.00	0	0
Total DLTC10 SPOT									0.00	0	0
Total For DLTC10									0.00	0	0
DOL003 On 20/09/2018 Spot Bond				102.11770		102.02872			0.00	0	0
Total DOL003 SPOT									0.00	0	0
Total For DOL003									0.00	0	0
DOL004 On 24/01/2019 Spot Bond				101.31385		101.20872			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				101.84089		101.76372			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				55.41359		55.26768			0.00	0	0
Total DOL009 SPOT									0.00	0	0
Total For DOL009									0.00	0	0
DRD04 On 03/07/2015 Spot Bond				101.67908		101.58797			0.00	0	0
Total DRD04 SPOT									0.00	0	0
Total For DRD04									0.00	0	0
DV2021 On 18/06/2021 Spot Bond			8.77500	105.26209	8.79000	105.11782			0.00	0	0
Total DV2021 SPOT									0.00	0	0
Total For DV2021									0.00	0	0
DV21 On 15/06/2016 Spot Bond			7.36500	106.93517	7.36500	106.87145			0.00	0	0
Total DV21 SPOT									0.00	0	0
Total For DV21									0.00	0	0
DV22 On 07/02/2020 Spot Bond			8.84000	105.25135	8.66000	105.86844		38,896,000,000.00		4,400,000	1,354,400,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total DV22 SPOT									38,896,000,000.00	4,400,000	1,354,400,000
Total For DV22									38,896,000,000.00	4,400,000	1,354,400,000
DV23 On 27/02/2023 Spot Bond			9.47000	105.42984	9.49000	105.23896			42,615,000,000.00	4,500,000	1,134,223,000
Total DV23 SPOT									42,615,000,000.00	4,500,000	1,134,223,000
Total For DV23									42,615,000,000.00	4,500,000	1,134,223,000
DV24 On 18/02/2024 Spot Bond			9.45000	104.13358	9.47000	103.93580			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			9.55000	107.00197	9.57000	106.76365			0.00	0	300,000,000
Total DV29 SPOT									0.00	0	300,000,000
Total For DV29									0.00	0	300,000,000
DVC005 On 23/06/2015 Spot Bond				101.28034		101.22461			0.00	0	0
Total DVC005 SPOT									0.00	0	0
Total For DVC005									0.00	0	0
DVC006 On 29/06/2015 Spot Bond				101.16696		101.11223			0.00	0	0
Total DVC006 SPOT									0.00	0	0
Total For DVC006									0.00	0	0
DVC007 On 15/09/2015 Spot Bond				101.44239		101.38525			0.00	0	0
Total DVC007 SPOT									0.00	0	0
Total For DVC007									0.00	0	0
DVC008 On 20/11/2015 Spot Bond				100.22650		100.16978			0.00	0	0
Total DVC008 SPOT									0.00	0	0
Total For DVC008									0.00	0	0
DVC009 On 11/06/2015 Spot Bond				99.81473		101.44018			0.00	0	0
Total DVC009 SPOT									0.00	0	0
Total For DVC009									0.00	0	0
DVC010 On 15/09/2015 Spot Bond				99.81200		101.46145			0.00	0	0
Total DVC010 SPOT									0.00	0	0
Total For DVC010									0.00	0	0
DVF16 On 19/11/2016 Spot Bond				100.34691		100.29026			0.00	0	0
Total DVF16 SPOT									0.00	0	0
Total For DVF16									0.00	0	0
DVF17 On 18/03/2017 Spot Bond				101.01359		100.95545			0.00	400,000,000	100,000,000
Total DVF17 SPOT									0.00	400,000,000	100,000,000
Total For DVF17									0.00	400,000,000	100,000,000
DVF18 On 30/03/2018 Spot Bond				100.87569		100.81580			0.00	160,000,000	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 DVF18 SPOT									0.00	160,000,000	80,000,000
Total For DVF18									0.00	160,000,000	80,000,000
E170 On 01/08/2020 Spot Bond			8.18500	126.48442	8.20500	126.30600			0.00	0	2,100,000,000
Total E170 SPOT									0.00	0	2,100,000,000
Total For E170									0.00	0	2,100,000,000
EDC01 On 04/04/2016 Spot Bond				96.04198		95.88822			0.00	0	0
Total EDC01 SPOT									0.00	0	0
Total For EDC01									0.00	0	0
EFC02 On 31/08/2015 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total EFC02 SPOT									0.00	0	0
Total For EFC02									0.00	0	0
EFC03 On 31/08/2016 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total EFC03 SPOT									0.00	0	0
Total For EFC03									0.00	0	0
EFC04 On 31/08/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total EFC04 SPOT									0.00	0	0
Total For EFC04									0.00	0	0
EL037 On 31/01/2037 Spot Bond			2.34000	99.67485	2.33500	99.67933			0.00	0	61,900,000,000
Total EL037 SPOT									0.00	0	61,900,000,000
Total For EL037									0.00	0	61,900,000,000
EL15 On 29/06/2015 Spot Bond			1.20000	135.65212	1.20000	135.55635		2,160,000,000,000.00		1,800,000,000	67,700,000,000
Total EL15 SPOT								2,160,000,000,000.00		1,800,000,000	67,700,000,000
Total For EL15								2,160,000,000,000.00		1,800,000,000	67,700,000,000
EL28 On 02/05/2028 Spot Bond			2.04000	124.11336	2.03500	124.08581		0.00	0	0	0
Total EL28 SPOT								0.00	0	0	0
Total For EL28								0.00	0	0	0
EL29 On 19/11/2029 Spot Bond			2.02000	112.22413	2.01500	112.20808		0.00	0	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			2.00000	113.47886	1.99500	113.46336		0.00	0	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			2.15500	103.09337	2.15500	103.01253		0.00	0	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			2.32000	100.05529	2.31500	100.05693		0.00	0	0	48,100,000,000

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 EL36 SPOT										0.00	0	48,100,000,000
Total For EL36										0.00	0	48,100,000,000
EMM01 On 28/07/2020 Spot Bond			9.62500	107.32261	9.64000	107.17765				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			9.52500	107.57497	9.54000	107.42567			3,162,300,000,000.00		332,000,000	261,000,000
Total EMM02 SPOT									3,162,300,000,000.00		332,000,000	261,000,000
Total For EMM02									3,162,300,000,000.00		332,000,000	261,000,000
EMM03 On 04/05/2024 Spot Bond			9.94000	101.39005	9.96000	101.19286				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			10.18500	95.86292	10.20500	95.75173			882,701,235,780.00		86,666,788	43,333,394
Total EMM04 SPOT									882,701,235,780.00		86,666,788	43,333,394
Total For EMM04									882,701,235,780.00		86,666,788	43,333,394
EMM05 On 17/04/2029 Spot Bond			10.32500	102.84010	10.34500	102.66364				0.00	0	4,130,666,300
Total EMM05 SPOT										0.00	0	4,130,666,300
Total For EMM05										0.00	0	4,130,666,300
EPF001 On 19/08/2015 Spot Bond				100.28685		100.22541				0.00	200,000,000	100,000,000
Total EPF001 SPOT										0.00	200,000,000	100,000,000
Total For EPF001										0.00	200,000,000	100,000,000
EPF002 On 28/05/2018 Spot Bond				98.17159		98.11043				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				101.65309		101.59382				0.00	134,600,000	67,300,000
Total EPF003 SPOT										0.00	134,600,000	67,300,000
Total For EPF003										0.00	134,600,000	67,300,000
EPF004 On 06/11/2017 Spot Bond				100.55891		100.49488				0.00	400,000,000	200,000,000
Total EPF004 SPOT										0.00	400,000,000	200,000,000
Total For EPF004										0.00	400,000,000	200,000,000
EPF005 On 06/11/2016 Spot Bond				100.53781		100.47622				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				100.50990		100.45157				0.00	16,000,000	8,000,000
Total EPFC12 SPOT										0.00	16,000,000	8,000,000
Total For EPFC12										0.00	16,000,000	8,000,000
EPFC10 On 27/05/2015 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 EPFC14 SPOT										0.00	0	0
Total For EPFC14										0.00	0	0
EPFC14 On 24/08/2015 Spot Bond				101.91892		101.86018				0.00	0	0
Total EPFC15 SPOT										0.00	0	0
Total For EPFC15										0.00	0	0
EPFC15 On 23/02/2016 Spot Bond				100.14123		100.08092				0.00	0	0
Total EPFC16 SPOT										0.00	0	0
Total For EPFC16										0.00	0	0
EQ209U On 11/06/2015 Spot Bond			100.00000	99.53955	100.00000	98.74956				0.00	0	0
Total EQ209U SPOT										0.00	0	0
Total For EQ209U										0.00	0	0
EQS02 On 01/07/2015 Spot Bond			10.78000	105.52502	10.86000	105.42487				0.00	0	0
Total EQS02 SPOT										0.00	0	0
Total For EQS02										0.00	0	0
EQS04 On 22/09/2015 Spot Bond				102.63607		102.55704				0.00	0	0
Total EQS04 SPOT										0.00	0	0
Total For EQS04										0.00	0	0
EQS05 On 25/04/2017 Spot Bond				99.83513		99.75870				0.00	0	0
Total EQS05 SPOT										0.00	0	0
Total For EQS05										0.00	0	0
EQS06 On 09/04/2018 Spot Bond				100.07863		100.00481				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			10.20500	97.47402	10.22000	97.35893				0.00	0	0
Total EQS07 SPOT										0.00	0	0
Total For EQS07										0.00	0	0
EQS08A On 04/10/2018 Spot Bond				98.14169		98.06887				0.00	0	0
Total EQS08A SPOT										0.00	0	0
Total For EQS08A										0.00	0	0
EQS09 On 28/11/2016 Spot Bond				97.48725		97.40621				0.00	0	0
Total EQS09 SPOT										0.00	0	0
Total For EQS09										0.00	0	0
ERS3B On 17/11/2025 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ERS3B3 SPOT										0.00	0	0
Total For ERS3B3										0.00	0	0
ERS3B On 17/11/2025 Spot Bond				100.30934		100.24367				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ERS3B4 SPOT										0.00	0	0
Total For ERS3B4										0.00	0	0
ERS3C On 17/11/2025 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ERS3C3 SPOT										0.00	0	0
Total For ERS3C3										0.00	0	0
ERS3C On 17/11/2025 Spot Bond				100.32810		100.25838				0.00	0	0
Total ERS3C4 SPOT										0.00	0	0
Total For ERS3C4										0.00	0	0
ERSA1:On 17/11/2025 Spot Bond				100.40036		100.34151				0.00	0	0
Total ERSA12 SPOT										0.00	0	0
Total For ERSA12										0.00	0	0
ERSA1:On 25/11/2020 Spot Bond			10.00000	109.60600	10.00000	109.52000				0.00	0	0
Total ERSA12/JIBAR SPOT										0.00	0	0
Total For ERSA12/JIBAR										0.00	0	0
ERSA1:On 17/11/2025 Spot Bond				100.27668		100.21726				0.00	0	0
Total ERSA14 SPOT										0.00	0	0
Total For ERSA14										0.00	0	0
ERSA1:On 17/11/2025 Spot Bond				100.28784		100.22601				0.00	0	0
Total ERSA15 SPOT										0.00	0	0
Total For ERSA15										0.00	0	0
ERSA1:On 17/11/2025 Spot Bond				100.27445		100.21552				0.00	0	0
Total ERSA16 SPOT										0.00	0	0
Total For ERSA16										0.00	0	0
ERSA1:On 17/11/2025 Spot Bond				100.28375		100.22281				0.00	0	0
Total ERSA17 SPOT										0.00	0	0
Total For ERSA17										0.00	0	0
ERSA1:On 17/11/2025 Spot Bond				100.28315		100.22316				0.00	160,000,000	80,000,000
Total ERSA18 SPOT										0.00	160,000,000	80,000,000
Total For ERSA18										0.00	160,000,000	80,000,000
ERSA1:On 17/11/2025 Spot Bond				100.27938		100.22019				0.00	0	0
Total ERSA19 SPOT										0.00	0	0
Total For ERSA19										0.00	0	0
ES15 On 30/08/2015 Spot Bond			6.55000	102.22401	6.55000	102.16988				0.00	0	200,000,000
Total ES15 SPOT										0.00	0	200,000,000
Total For ES15										0.00	0	200,000,000
ES18 On 20/04/2018 Spot Bond			8.06500	104.04241	8.08000	103.93624			38,370,850,500.00		4,757,700	5,085,436,600

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total ES18 SPOT									38,370,850,500.00	4,757,700	5,085,436,600
Total For ES18									38,370,850,500.00	4,757,700	5,085,436,600
ES23 On 25/01/2023 Spot Bond			8.69000	110.69635	8.71000	110.50314			628,287,000,000.00	72,300,000	51,290,549,300
Total ES23 SPOT									628,287,000,000.00	72,300,000	51,290,549,300
Total For ES23									628,287,000,000.00	72,300,000	51,290,549,300
ES26 On 02/04/2026 Spot Bond			8.97000	93.60677	8.99000	93.40976			4,683,591,315,000.00	522,139,500	12,474,855,300
Total ES26 SPOT									4,683,591,315,000.00	522,139,500	12,474,855,300
Total For ES26									4,683,591,315,000.00	522,139,500	12,474,855,300
ES33 On 15/09/2033 Spot Bond			9.67500	83.08128	9.69500	82.87174			106,551,043,965,000.00	11,013,027,800	129,000,727,800
Total ES33 SPOT									16,551,043,965,000.00	11,013,027,800	129,000,727,800
Total For ES33									16,551,043,965,000.00	11,013,027,800	129,000,727,800
ES42 On 25/04/2042 Spot Bond			9.75500	88.97039	9.77000	88.77363			2,267,062,000.00	232,400	32,330,844,600
Total ES42 SPOT									2,267,062,000.00	232,400	32,330,844,600
Total For ES42									2,267,062,000.00	232,400	32,330,844,600
EXX01 On 19/05/2017 Spot Bond				100.28133		100.21687			0.00	0	0
Total EXX01 SPOT									0.00	0	0
Total For EXX01									0.00	0	0
EXX02 On 19/05/2019 Spot Bond				98.49372		98.42440			0.00	0	0
Total EXX02 SPOT									0.00	0	0
Total For EXX02									0.00	0	0
FIFB01 On 24/08/2015 Spot Bond				100.14994		100.08591			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				100.94649		100.88392			0.00	0	0
Total FIFB02 SPOT									0.00	0	0
Total For FIFB02									0.00	0	0
FIFB03 On 26/06/2016 Spot Bond				101.42431		101.35946			0.00	0	0
Total FIFB03 SPOT									0.00	0	0
Total For FIFB03									0.00	0	0
FIFB04 On 21/11/2017 Spot Bond				100.23749		100.17303			0.00	0	0
Total FIFB04 SPOT									0.00	0	0
Total For FIFB04									0.00	0	0
FIFC14 On 20/11/2015 Spot Bond				100.21618		100.15759			0.00	0	0
Total FIFC14 SPOT									0.00	0	0
Total For FIFC14									0.00	0	0
FIFC15 On 02/12/2015 Spot Bond				99.98205		99.92811			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FIFC15 SPOT										0.00	0	0
Total For FIFC15										0.00	0	0
FIFC16 On 12/06/2015 Spot Bond				101.49332		101.43934				0.00	0	0
Total FIFC16 SPOT										0.00	0	0
Total For FIFC16										0.00	0	0
FIFC17 On 09/10/2015 Spot Bond				101.01649		100.95785				0.00	0	0
Total FIFC17 SPOT										0.00	0	0
Total For FIFC17										0.00	0	0
FIFC18 On 12/08/2015 Spot Bond				100.39616		100.33674				0.00	0	0
Total FIFC18 SPOT										0.00	0	0
Total For FIFC18										0.00	0	0
FR002L On 02/08/2023 Spot Bond			100.00000	11.05795	100.00000	10.97778				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	10.76238	100.00000	10.68435				0.00	0	0
Total FR003U SPOT										0.00	0	0
Total For FR003U										0.00	0	0
FR2A4J On 15/09/2023 Spot Bond				101.61519		101.55368				0.00	0	0
Total FR2A4A SPOT										0.00	0	0
Total For FR2A4A										0.00	0	0
FR2A4I On 15/09/2023 Spot Bond				100.59217		100.52158				0.00	0	0
Total FR2A4B SPOT										0.00	0	0
Total For FR2A4B										0.00	0	0
FR2A4K On 15/09/2023 Spot Bond				101.80438		101.73538				0.00	0	0
Total FR2A4C SPOT										0.00	0	0
Total For FR2A4C										0.00	0	0
FR2A4L On 15/09/2023 Spot Bond				101.93047		101.85646				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			9.52500	100.74240	9.54000	100.62157				0.00	0	0
Total FRB05 SPOT										0.00	0	0
Total For FRB05										0.00	0	0
FRB08 On 10/06/2016 Spot Bond				101.55645		101.50256				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				101.55638		101.50248				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRB09 SPOT										0.00	0	0
Total For FRB09										0.00	0	0
FRB10 On 25/01/2017 Spot Bond				100.76434		100.69756				0.00	0	0
Total FRB10 SPOT										0.00	0	0
Total For FRB10										0.00	0	0
FRB11 On 11/12/2022 Spot Bond				104.05262		103.98626				0.00	0	0
Total FRB11 SPOT										0.00	0	0
Total For FRB11										0.00	0	0
FRB12 On 02/06/2024 Spot Bond				99.97840		99.91423				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				99.97801		99.91271				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			10.27500	98.76351	10.29000	98.61647				0.00	0	0
Total FRB14 SPOT										0.00	0	0
Total For FRB14										0.00	0	0
FRB15 On 06/03/2025 Spot Bond				99.82602		102.21707				0.00	0	0
Total FRB15 SPOT										0.00	0	0
Total For FRB15										0.00	0	0
FRBC2 On 21/12/2018 Spot Bond			10.37500	110.05630	10.39000	109.91952				0.00	0	0
Total FRBC21 SPOT										0.00	0	0
Total For FRBC21										0.00	0	0
FRBC2 On 21/12/2018 Spot Bond				101.46065		101.38460				0.00	0	0
Total FRBC22 SPOT										0.00	0	0
Total For FRBC22										0.00	0	0
FRBI22 On 31/01/2022 Spot Bond			2.00000	134.75626	1.98000	134.81510				0.00	0	0
Total FRBI22 SPOT										0.00	0	0
Total For FRBI22										0.00	0	0
FRBI23 On 07/12/2023 Spot Bond			1.97000	276.81017	1.97000	276.59731				0.00	0	0
Total FRBI23 SPOT										0.00	0	0
Total For FRBI23										0.00	0	0
FRBI25 On 31/01/2025 Spot Bond			2.22500	113.70914	2.22500	113.61923				0.00	0	0
Total FRBI25 SPOT										0.00	0	0
Total For FRBI25										0.00	0	0
FRBI28 On 31/03/2028 Spot Bond			2.32000	163.82882	2.31500	163.78727				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRBI28 SPOT										0.00	0	0
Total For FRBI28										0.00	0	0
FRBI33 On 07/12/2033 Spot Bond			2.19500	221.91874	2.19500	221.74401				0.00	0	0
Total FRBI33 SPOT										0.00	0	0
Total For FRBI33										0.00	0	0
FRBN0 On 15/09/2015 Spot Bond			7.03000	104.61421	7.11000	104.53054				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			7.63600	66.13222	7.63700	66.11526				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			9.41400	42.00081	9.41400	41.99116				0.00	0	0
Total FRBZ02 SPOT										0.00	0	0
Total For FRBZ02										0.00	0	0
FRBZ0 On 10/12/2024 Spot Bond			9.65000	40.65031	9.65000	40.64053				0.00	0	0
Total FRBZ03 SPOT										0.00	0	0
Total For FRBZ03										0.00	0	0
FRC10 On 03/06/2021 Spot Bond				99.94324		99.85822				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				101.93034		101.85062				0.00	0	0
Total FRC109 SPOT										0.00	0	0
Total For FRC109										0.00	0	0
FRC11 On 20/06/2017 Spot Bond				101.67164		101.60275				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				101.83484		101.75912				0.00	0	0
Total FRC113 SPOT										0.00	0	0
Total For FRC113										0.00	0	0
FRC11 On 20/06/2017 Spot Bond			7.47000	98.00000	7.47000	98.00000				0.00	0	0
Total FRC115 SPOT										0.00	0	0
Total For FRC115										0.00	0	0
FRC11 On 20/06/2017 Spot Bond			7.47000	100.00000	7.47000	100.00000				0.00	0	0
Total FRC116 SPOT										0.00	0	0
Total For FRC116										0.00	0	0
FRC11 On 20/06/2017 Spot Bond				101.81120		101.73529				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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				101.72608		101.65379			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				101.96064		101.87837			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				101.78151		101.70687			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				101.89431		101.81486			0.00	0	0
Total FRC128 SPOT									0.00	0	0
Total For FRC128									0.00	0	0
FRC128 On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC129 SPOT									0.00	0	0
Total For FRC129									0.00	0	0
FRC129 On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC130 SPOT										0.00	0	0
Total For FRC130										0.00	0	0
FRC13:On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC131 SPOT										0.00	0	0
Total For FRC131										0.00	0	0
FRC13:On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC132 SPOT										0.00	0	0
Total For FRC132										0.00	0	0
FRC13:On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC133 SPOT										0.00	0	0
Total For FRC133										0.00	0	0
FRC13:On 20/09/2017 Spot Bond				102.33489		102.23661				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				102.26582		102.17050				0.00	0	0
Total FRC135 SPOT										0.00	0	0
Total For FRC135										0.00	0	0
FRC13:On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC136 SPOT										0.00	0	0
Total For FRC136										0.00	0	0
FRC13:On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC137 SPOT										0.00	0	0
Total For FRC137										0.00	0	0
FRC13:On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC138 SPOT										0.00	0	0
Total For FRC138										0.00	0	0
FRC13:On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC139 SPOT										0.00	0	0
Total For FRC139										0.00	0	0
FRC14:On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC140 SPOT										0.00	0	0
Total For FRC140										0.00	0	0
FRC14:On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC141 SPOT										0.00	0	0
Total For FRC141										0.00	0	0
FRC14:On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC142 SPOT										0.00	0	0
Total For FRC142										0.00	0	0
FRC14: On 20/09/2017 Spot Bond			100.09221	24.86525	100.09221	24.68483				0.00	0	0
Total FRC143 SPOT										0.00	0	0
Total For FRC143										0.00	0	0
FRC14: On 20/09/2017 Spot Bond				101.61713		101.54947				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				111.67892		111.70301				0.00	0	0
Total FRC145 SPOT										0.00	0	0
Total For FRC145										0.00	0	0
FRC14: On 20/09/2015 Spot Bond				102.14890		102.06001				0.00	0	0
Total FRC147 SPOT										0.00	0	0
Total For FRC147										0.00	0	0
FRC14: On 20/09/2015 Spot Bond				103.03326		102.94976				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				101.79494		101.72089				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				101.81487		101.73999				0.00	0	0
Total FRC152 SPOT										0.00	0	0
Total For FRC152										0.00	0	0
FRC15: On 20/12/2017 Spot Bond				101.65766		101.58934				0.00	0	0
Total FRC153 SPOT										0.00	0	0
Total For FRC153										0.00	0	0
FRC15: On 20/12/2017 Spot Bond				101.69241		101.62154				0.00	0	0
Total FRC154 SPOT										0.00	0	0
Total For FRC154										0.00	0	0
FRC15: On 20/12/2017 Spot Bond				102.21646		102.12325				0.00	0	0
Total FRC155 SPOT										0.00	0	0
Total For FRC155										0.00	0	0
FRC16: On 20/12/2017 Spot Bond				101.66270		101.59310				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC161 SPOT										0.00	0	0
Total For FRC161										0.00	0	0
FRC16:On 14/12/2018 Spot Bond			13.22500	63.12938	13.22500	63.06245				0.00	0	0
Total FRC162 SPOT										0.00	0	0
Total For FRC162										0.00	0	0
FRC16:On 20/03/2018 Spot Bond				101.56759		101.50202				0.00	0	0
Total FRC163 SPOT										0.00	0	0
Total For FRC163										0.00	0	0
FRC16:On 20/03/2018 Spot Bond				101.56957		101.50392				0.00	0	0
Total FRC166 SPOT										0.00	0	0
Total For FRC166										0.00	0	0
FRC16:On 20/03/2018 Spot Bond				102.30829		102.21273				0.00	0	0
Total FRC167 SPOT										0.00	0	0
Total For FRC167										0.00	0	0
FRC16:On 20/06/2018 Spot Bond				101.64091		101.57223				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			3.45500	102.27864	3.45500	102.18750				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				101.71221		101.64051				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				101.71221		101.64051				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				102.26023		102.18915				0.00	0	0
Total FRC172 SPOT										0.00	0	0
Total For FRC172										0.00	0	0
FRC17:On 30/06/2017 Spot Bond				101.47431		101.40291				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				99.67027		99.59989				0.00	0	0
Total FRC174 SPOT										0.00	0	0
Total For FRC174										0.00	0	0
FRC17:On 20/09/2018 Spot Bond				101.61317		101.54567				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC176 SPOT										0.00	0	0
Total For FRC176										0.00	0	0
FRC17:On 20/09/2018 Spot Bond				101.57552		101.50961				0.00	0	0
Total FRC177 SPOT										0.00	0	0
Total For FRC177										0.00	0	0
FRC17:On 06/08/2023 Spot Bond				100.67182		100.59360				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				101.84485		101.76751				0.00	0	0
Total FRC179 SPOT										0.00	0	0
Total For FRC179										0.00	0	0
FRC18:On 10/02/2016 Spot Bond				100.44458		100.38082				0.00	0	0
Total FRC180 SPOT										0.00	0	0
Total For FRC180										0.00	0	0
FRC18:On 06/08/2023 Spot Bond				100.66494		100.58753				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				100.84167		100.76666				0.00	0	0
Total FRC182 SPOT										0.00	0	0
Total For FRC182										0.00	0	0
FRC18:On 20/12/2018 Spot Bond				102.11770		102.02872				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				101.67656		101.60637				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				102.13704		102.04867				0.00	0	0
Total FRC185 SPOT										0.00	0	0
Total For FRC185										0.00	0	0
FRC18:On 20/03/2016 Spot Bond				101.55768		101.49252				0.00	0	0
Total FRC186 SPOT										0.00	0	0
Total For FRC186										0.00	0	0
FRC18:On 20/03/2019 Spot Bond				101.69241		101.62154				0.00	0	0
Total FRC188 SPOT										0.00	0	0
Total For FRC188										0.00	0	0
FRC18:On 20/03/2019 Spot Bond				101.69241		101.62154				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC189 SPOT										0.00	0	0
Total For FRC189										0.00	0	0
FRC19(On 14/03/2016 Spot Bond				101.54173		101.48313				0.00	0	0
Total FRC190 SPOT										0.00	0	0
Total For FRC190										0.00	0	0
FRC19(On 02/04/2017 Spot Bond				101.25910		101.19684				0.00	0	0
Total FRC191 SPOT										0.00	0	0
Total For FRC191										0.00	0	0
FRC19(On 02/04/2019 Spot Bond				101.32772		101.26200				0.00	0	0
Total FRC192 SPOT										0.00	0	0
Total For FRC192										0.00	0	0
FRC19(On 08/04/2016 Spot Bond				101.30807		101.25046				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	109.60600	10.00000	109.52000				0.00	0	0
Total FRC193/JIBAR SPOT										0.00	0	0
Total For FRC193/JIBAR										0.00	0	0
FRC19(On 08/04/2016 Spot Bond				101.08601		101.02634				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				101.78745		101.71255				0.00	0	0
Total FRC195 SPOT										0.00	0	0
Total For FRC195										0.00	0	0
FRC19(On 09/04/2016 Spot Bond				101.07030		101.01035				0.00	0	0
Total FRC196 SPOT										0.00	0	0
Total For FRC196										0.00	0	0
FRC19(On 09/04/2016 Spot Bond				101.29011		101.23249				0.00	200,000,000	100,000,000
Total FRC197 SPOT										0.00	200,000,000	100,000,000
Total For FRC197										0.00	200,000,000	100,000,000
FRC19(On 10/04/2016 Spot Bond				101.04751		100.98771				0.00	0	0
Total FRC198 SPOT										0.00	0	0
Total For FRC198										0.00	0	0
FRC19(On 10/04/2016 Spot Bond				101.05034		100.99037				0.00	0	0
Total FRC199 SPOT										0.00	0	0
Total For FRC199										0.00	0	0
FRC20(On 17/04/2017 Spot Bond				101.00747		100.94079				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC200 SPOT										0.00	0	0
Total For FRC200										0.00	0	0
FRC20 On 17/04/2016 Spot Bond				100.91599		100.85547				0.00	0	0
Total FRC201 SPOT										0.00	0	0
Total For FRC201										0.00	0	0
FRC20 On 17/04/2017 Spot Bond				101.00747		100.94079				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				100.91232		100.85206				0.00	0	0
Total FRC203 SPOT										0.00	0	0
Total For FRC203										0.00	0	0
FRC20 On 06/05/2017 Spot Bond				100.59739		100.52887				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	100.61342	8.75000	100.54245				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				101.66072		101.59120				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	11.28213	100.00000	11.20034				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	10.34267	100.00000	10.26768				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				96.65718		96.56842				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	12.08291	100.00000	11.99531				0.00	0	0
FRC21 On 20/12/2019 Spot Bond				99.49483		99.42307				0.00	0	0
Total FRC210 SPOT										0.00	0	0
Total For FRC210										0.00	0	0
FRC21 On 29/10/2017 Spot Bond			100.00000	22.08112	100.00000	21.91928				0.00	0	0
Total FRC211 SPOT										0.00	0	0
Total For FRC211										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC21: On 07/05/2020 Spot Bond				100.55761		100.49113			0.00	0	0
Total FRC212 SPOT									0.00	0	0
Total For FRC212									0.00	0	0
FRC21: On 04/06/2021 Spot Bond			100.00000	8.62823	100.00000	10.60035			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	21.27968	100.00000	21.12540		20,000,000,000,000.00		200,000,000	100,000,000
Total FRC214 SPOT								20,000,000,000,000.00		200,000,000	100,000,000
Total For FRC214								20,000,000,000,000.00		200,000,000	100,000,000
FRC21: On 07/11/2019 Spot Bond				100.55757		100.49109			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	21.25209	100.00000	21.09800			0.00	0	0
Total FRC216 SPOT									0.00	0	0
Total For FRC216									0.00	0	0
FRC21: On 07/11/2017 Spot Bond				100.55621		100.48990			0.00	0	0
Total FRC217 SPOT									0.00	0	0
Total For FRC217									0.00	0	0
FRC21: On 07/11/2017 Spot Bond				100.52859		100.46561			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				100.62843		100.56157			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				100.59055		100.52776			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			2.81000	128.34665	2.79000	128.39309			0.00	0	0
Total FRC221 SPOT									0.00	0	0
Total For FRC221									0.00	0	0
FRC22: On 10/11/2016 Spot Bond				100.43656		100.37486			0.00	0	0
Total FRC222 SPOT									0.00	0	0
Total For FRC222									0.00	0	0
FRC22: On 10/11/2016 Spot Bond				100.43089		100.37001			0.00	0	0
Total FRC223 SPOT									0.00	0	0
Total For FRC223									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC22 On 10/11/2016 Spot Bond				100.43089		100.37001			0.00	0	0
Total FRC224 SPOT									0.00	0	0
Total For FRC224									0.00	0	0
FRC22 On 20/05/2020 Spot Bond				100.26904		100.20214			0.00	0	0
Total FRC225 SPOT									0.00	0	0
Total For FRC225									0.00	0	0
FRC22 On 18/06/2015 Spot Bond				101.40398		101.34689			0.00	0	0
Total FRC226 SPOT									0.00	0	0
Total For FRC226									0.00	0	0
FRC22 On 10/09/2016 Spot Bond				101.67203		101.61388			0.00	0	0
Total FRC227 SPOT									0.00	0	0
Total For FRC227									0.00	0	0
FRC22 On 16/09/2016 Spot Bond				101.55463		101.49509			0.00	0	0
Total FRC228 SPOT									0.00	0	0
Total For FRC228									0.00	0	0
FRC22 On 30/03/2017 Spot Bond				101.62142		101.54471			0.00	0	0
Total FRC229 SPOT									0.00	0	0
Total For FRC229									0.00	0	0
FRC23 On 20/06/2020 Spot Bond				101.34200		101.26768			0.00	0	0
Total FRC230 SPOT									0.00	0	0
Total For FRC230									0.00	0	0
FRC23 On 25/06/2018 Spot Bond				101.13356		101.06970			0.00	0	0
Total FRC231 SPOT									0.00	0	0
Total For FRC231									0.00	0	0
FRC37 On 20/06/2015 Spot Bond				101.80087		101.72657			0.00	0	0
Total FRC37 SPOT									0.00	0	0
Total For FRC37									0.00	0	0
FRC40 On 20/12/2015 Spot Bond				101.79096		101.71707			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				101.93062		101.86296			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				100.78221		100.71377			0.00	0	0
Total FRC61 SPOT									0.00	0	0
Total For FRC61									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC66 On 31/01/2022 Spot Bond			3.34000	124.34169	3.32000	124.38062				0.00	0	0
Total FRC66 SPOT										0.00	0	0
Total For FRC66										0.00	0	0
FRC67 On 20/09/2016 Spot Bond				101.82278		101.74757				0.00	0	0
Total FRC67 SPOT										0.00	0	0
Total For FRC67										0.00	0	0
FRC68 On 20/09/2016 Spot Bond				101.84069		101.76472				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			3.39000	123.97132	3.37000	124.00956				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			3.37000	124.11932	3.35000	124.15784				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			2.40000	129.19052	2.40000	129.08650				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			2.47000	138.14288	2.47000	138.03110				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				100.87585		100.79908				0.00	0	0
Total FRC76 SPOT										0.00	0	0
Total For FRC76										0.00	0	0
FRC83 On 20/12/2016 Spot Bond				101.59196		101.52639				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				101.81089		101.73617				0.00	0	0
Total FRC84 SPOT										0.00	0	0
Total For FRC84										0.00	0	0
FRC86 On 20/12/2016 Spot Bond				102.10523		102.01818				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				102.02968		101.94579				0.00	0	0
Total FRC87 SPOT										0.00	0	0
Total For FRC87										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC94/ On 20/03/2017 Spot Bond				101.73796		101.66516			0.00	0	0
Total FRC94A SPOT									0.00	0	0
Total For FRC94A									0.00	0	0
FRC96/ On 20/03/2017 Spot Bond				101.73598		101.66327			0.00	0	0
Total FRC96A SPOT									0.00	0	0
Total For FRC96A									0.00	0	0
FRD00/ On 14/03/2016 Spot Bond				101.48912		101.43260			0.00	0	0
Total FRD003 SPOT									0.00	0	0
Total For FRD003									0.00	0	0
FRD01/ On 22/12/2018 Spot Bond			100.00000	12.23120	100.00000	12.14253			0.00	0	0
Total FRD01U SPOT									0.00	0	0
Total For FRD01U									0.00	0	0
FRD02/ On 01/06/2016 Spot Bond			100.00000	51.20000	100.00000	40.66304			0.00	0	0
Total FRD02U SPOT									0.00	0	0
Total For FRD02U									0.00	0	0
FRD04/ On 04/07/2015 Spot Bond			100.00000	93.79491	100.00000	93.09320			0.00	0	0
Total FRD04U SPOT									0.00	0	0
Total For FRD04U									0.00	0	0
FRD09/ On 26/06/2017 Spot Bond			100.00000	23.09623	100.00000	22.92877			0.00	0	0
Total FRD09U SPOT									0.00	0	0
Total For FRD09U									0.00	0	0
FRD11/ On 08/11/2016 Spot Bond			100.00000	34.10655	100.00000	33.78809			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	12.07226	100.00000	11.98377			0.00	0	0
Total FRD13U SPOT									0.00	0	0
Total For FRD13U									0.00	0	0
FRJ16 On 21/01/2016 Spot Bond				101.56509		101.48982			0.00	1,000,000,000	1,000,000,000
Total FRJ16 SPOT									0.00	1,000,000,000	1,000,000,000
Total For FRJ16									0.00	1,000,000,000	1,000,000,000
FRJ17 On 04/04/2017 Spot Bond				101.81958		101.76110			0.00	400,000,000	1,150,000,000
Total FRJ17 SPOT									0.00	400,000,000	1,150,000,000
Total For FRJ17									0.00	400,000,000	1,150,000,000
FRJ18 On 21/02/2018 Spot Bond				101.15441		101.09416			0.00	320,000,000	130,000,000
Total FRJ18 SPOT									0.00	320,000,000	130,000,000
Total For FRJ18									0.00	320,000,000	130,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRJ19 On 04/04/2019 Spot Bond				100.51764		100.45718			0.00	650,000,000	550,000,000
Total FRJ19 SPOT									0.00	650,000,000	550,000,000
Total For FRJ19									0.00	650,000,000	550,000,000
FRJ20 On 20/09/2020 Spot Bond				99.24867		99.18772			0.00	0	0
Total FRJ20 SPOT									0.00	0	0
Total For FRJ20									0.00	0	0
FRJ21 On 15/09/2021 Spot Bond				99.41450		99.35428			0.00	0	0
Total FRJ21 SPOT									0.00	0	0
Total For FRJ21									0.00	0	0
FRJ25 On 09/03/2025 Spot Bond				102.34331		102.27859			0.00	0	0
Total FRJ25 SPOT									0.00	0	0
Total For FRJ25									0.00	0	0
FRS100 On 15/01/2024 Spot Bond			2.07300	104.89390	2.05800	105.26033			0.00	0	0
Total FRS100 SPOT									0.00	0	0
Total For FRS100									0.00	0	0
FRS101 On 31/01/2038 Spot Bond			2.44000	112.25499	2.43500	112.26211			0.00	0	0
Total FRS101 SPOT									0.00	0	0
Total For FRS101									0.00	0	0
FRS102 On 21/01/2017 Spot Bond				100.82922		100.76922			0.00	0	0
Total FRS102 SPOT									0.00	0	0
Total For FRS102									0.00	0	0
FRS103 On 23/01/2024 Spot Bond			10.38000	101.10401	10.38000	101.01865			0.00	0	0
Total FRS103 SPOT									0.00	0	0
Total For FRS103									0.00	0	0
FRS104 On 23/01/2024 Spot Bond			10.38000	101.10401	10.38000	101.01865			0.00	0	0
Total FRS104 SPOT									0.00	0	0
Total For FRS104									0.00	0	0
FRS105 On 10/11/2015 Spot Bond				80.09300		80.09300			0.00	0	0
Total FRS105 SPOT									0.00	0	0
Total For FRS105									0.00	0	0
FRS107 On 30/01/2016 Spot Bond				103.11040		103.03160			0.00	0	0
Total FRS107 SPOT									0.00	0	0
Total For FRS107									0.00	0	0
FRS108 On 31/01/2038 Spot Bond			2.58000	109.55530	2.57500	109.56052			0.00	0	0
Total FRS108 SPOT									0.00	0	0
Total For FRS108									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS10 On 07/12/2033 Spot Bond			2.50500	209.40862	2.50500	209.23847			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			2.55000	110.12716	2.54500	110.13278			0.00	0	0
Total FRS110 SPOT									0.00	0	0
Total For FRS110									0.00	0	0
FRS11 On 07/12/2033 Spot Bond			2.53500	208.53073	2.53500	208.36075			0.00	0	0
Total FRS112 SPOT									0.00	0	0
Total For FRS112									0.00	0	0
FRS11 On 29/04/2019 Spot Bond				100.86382		100.78449			0.00	0	0
Total FRS113 SPOT									0.00	0	0
Total For FRS113									0.00	0	0
FRS11 On 31/01/2025 Spot Bond			2.31000	112.87453	2.31000	112.78449			0.00	0	0
Total FRS114 SPOT									0.00	0	0
Total For FRS114									0.00	0	0
FRS11 On 31/03/2038 Spot Bond			2.64000	108.42229	2.63500	108.42671			0.00	0	0
Total FRS115 SPOT									0.00	0	0
Total For FRS115									0.00	0	0
FRS11 On 26/06/2015 Spot Bond				101.20551		101.15072			0.00	0	0
Total FRS116 SPOT									0.00	0	0
Total For FRS116									0.00	0	0
FRS11 On 05/05/2016 Spot Bond				52.99000		52.56400			0.00	0	0
Total FRS117 SPOT									0.00	0	0
Total For FRS117									0.00	0	0
FRS11 On 06/08/2015 Spot Bond				100.48141		100.42639			0.00	0	0
Total FRS118 SPOT									0.00	0	0
Total For FRS118									0.00	0	0
FRS11 On 31/01/2038 Spot Bond			2.74500	106.47339	2.74000	106.47647			0.00	0	0
Total FRS119 SPOT									0.00	0	0
Total For FRS119									0.00	0	0
FRS12 On 07/12/2033 Spot Bond			2.65500	205.06350	2.65500	204.89436			0.00	0	0
Total FRS120 SPOT									0.00	0	0
Total For FRS120									0.00	0	0
FRS12 On 07/12/2033 Spot Bond			2.70500	203.63953	2.70500	203.47073			0.00	0	0
Total FRS121 SPOT									0.00	0	0
Total For FRS121									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS122 On 31/01/2025 Spot Bond			2.24000	99.42021	2.24000	99.34148			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			2.73500	202.79093	2.73500	202.62234			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			3.02000	101.56689	3.01500	101.56668			0.00	0	0
Total FRS124 SPOT									0.00	0	0
Total For FRS124									0.00	0	0
FRS126 On 31/03/2028 Spot Bond			2.95000	153.05503	2.94500	153.00754			0.00	0	0
Total FRS126 SPOT									0.00	0	0
Total For FRS126									0.00	0	0
FRS127 On 31/01/2038 Spot Bond			3.47000	94.11886	3.46500	94.11383			0.00	0	0
Total FRS127 SPOT									0.00	0	0
Total For FRS127									0.00	0	0
FRS129 On 31/03/2028 Spot Bond			2.94000	153.21952	2.93500	153.17212			0.00	0	0
Total FRS129 SPOT									0.00	0	0
Total For FRS129									0.00	0	0
FRS130 On 11/08/2015 Spot Bond				100.39123		100.33534			0.00	0	0
Total FRS130 SPOT									0.00	0	0
Total For FRS130									0.00	0	0
FRS131 On 31/03/2028 Spot Bond			3.00000	152.11151	2.99500	152.06077			0.00	0	0
Total FRS131 SPOT									0.00	0	0
Total For FRS131									0.00	0	0
FRS132 On 07/12/2033 Spot Bond			3.24500	189.49861	3.24500	189.33974			0.00	0	0
Total FRS132 SPOT									0.00	0	0
Total For FRS132									0.00	0	0
FRS133 On 24/03/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRS133 SPOT									0.00	0	0
Total For FRS133									0.00	0	0
FRS134 On 31/01/2038 Spot Bond			3.40000	94.39222	3.39500	94.34741			0.00	0	0
Total FRS134 SPOT									0.00	0	0
Total For FRS134									0.00	0	0
FRS135 On 31/01/2038 Spot Bond			3.37000	94.87749	3.36500	94.83313			0.00	0	0
Total FRS135 SPOT									0.00	0	0
Total For FRS135									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS136 On 31/01/2038 Spot Bond			2.25000	100.00000	2.25000	0.00000			0.00	0	0
Total FRS136 SPOT									0.00	0	0
Total For FRS136									0.00	0	0
FRS36 On 07/12/2023 Spot Bond			2.09000	274.47576	2.09000	274.26199			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			1.98000	276.61474	1.98000	276.40180			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			2.70000	262.96393	2.70000	262.74608			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			2.47000	130.99365	2.45000	131.04517			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				100.73654		100.67220			0.00	0	0
Total FRS49 SPOT									0.00	0	0
Total For FRS49									0.00	0	0
FRS51 On 31/01/2022 Spot Bond			2.00000	130.63586	1.98000	130.69290			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				100.94985		100.88247			0.00	0	0
Total FRS56 SPOT									0.00	0	0
Total For FRS56									0.00	0	0
FRS59 On 07/10/2016 Spot Bond				101.20006		101.13521			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				100.61321		100.54798			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			2.42000	109.52695	2.41500	109.54858			0.00	0	0
Total FRS64 SPOT									0.00	0	0
Total For FRS64									0.00	0	0
FRS69 On 31/05/2017 Spot Bond			104.97509	27.24080	104.97509	23.37009			0.00	0	0
Total FRS69 SPOT									0.00	0	0
Total For FRS69									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS73 On 12/06/2017 Spot Bond			101.07593	30.27399	101.07593	30.05240			0.00	0	0
Total FRS73 SPOT									0.00	0	0
Total For FRS73									0.00	0	0
FRS74 On 14/06/2017 Spot Bond			100.44759	22.36779	100.44759	22.20498			0.00	0	0
Total FRS74 SPOT									0.00	0	0
Total For FRS74									0.00	0	0
FRS76 On 18/06/2017 Spot Bond			100.76967	28.54066	100.76967	28.33231			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			2.02500	119.64451	2.02500	119.55208			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			2.17000	114.25287	2.17000	114.16305			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				98.84228		98.83899			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			2.20000	113.95593	2.20000	113.86605			0.00	0	0
Total FRS87 SPOT									0.00	0	0
Total For FRS87									0.00	0	0
FRS88 On 28/05/2020 Spot Bond				100.08826		100.02189			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			2.18000	345.56188	2.18000	345.29020			0.00	0	0
Total FRS90 SPOT									0.00	0	0
Total For FRS90									0.00	0	0
FRS94 On 08/08/2018 Spot Bond				100.51086		100.44718			0.00	0	0
Total FRS94 SPOT									0.00	0	0
Total For FRS94									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS96 On 24/08/2018 Spot Bond				100.02443		100.03977			0.00	0	0
Total FRS96 SPOT									0.00	0	0
Total For FRS96									0.00	0	0
FRS97 On 29/08/2018 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRS97 SPOT									0.00	0	0
Total For FRS97									0.00	0	0
FRX16 On 15/09/2016 Spot Bond			7.66500	102.08087	7.66500	102.01830		11,497,500,000,000.00		1,500,000,000	1,500,000,000
Total FRX16 SPOT								11,497,500,000,000.00		1,500,000,000	1,500,000,000
Total For FRX16								11,497,500,000,000.00		1,500,000,000	1,500,000,000
FRX17 On 15/09/2017 Spot Bond			8.24000	102.31298	8.26000	102.20440			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			8.47500	106.41903	8.49000	106.30784			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			9.08000	100.11964	9.10000	99.97528			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			9.39500	98.77808	9.76000	97.23604			0.00	0	0
Total FRX20 SPOT									0.00	0	0
Total For FRX20									0.00	0	0
FRX23 On 28/02/2023 Spot Bond			10.01000	89.95088	10.03000	89.78150			0.00	0	0
Total FRX23 SPOT									0.00	0	0
Total For FRX23									0.00	0	0
FRX24 On 10/12/2024 Spot Bond			9.99000	104.34249	10.01000	109.49161		2,997,000,000,000.00		300,000,000	400,000,000
Total FRX24 SPOT								2,997,000,000,000.00		300,000,000	400,000,000
Total For FRX24								2,997,000,000,000.00		300,000,000	400,000,000
FRX26 On 01/10/2026 Spot Bond			10.35000	95.96116	10.37000	95.75536			0.00	0	500,000,000
Total FRX26 SPOT									0.00	0	500,000,000
Total For FRX26									0.00	0	500,000,000
FRX30 On 31/01/2030 Spot Bond			10.67500	96.45100	10.69500	96.22884			0.00	0	3,000,000,000
Total FRX30 SPOT									0.00	0	3,000,000,000
Total For FRX30									0.00	0	3,000,000,000
FRX31 On 21/02/2031 Spot Bond			10.80000	92.85907	10.82000	92.63964		4,320,000,000,000.00		400,000,000	200,000,000
Total FRX31 SPOT								4,320,000,000,000.00		400,000,000	200,000,000
Total For FRX31								4,320,000,000,000.00		400,000,000	200,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRX45 On 14/04/2045 Spot Bond			10.20000	80.56628	10.21500	80.38659			0.00	0	0
Total FRX45 SPOT									0.00	0	0
Total For FRX45									0.00	0	0
FS1A3 On 20/03/2038 Spot Bond				101.42272		101.36421			0.00	0	0
Total FS1A3 SPOT									0.00	0	0
Total For FS1A3									0.00	0	0
FS1A4 On 20/03/2038 Spot Bond				101.44264		101.38330			0.00	0	0
Total FS1A4 SPOT									0.00	0	0
Total For FS1A4									0.00	0	0
FS1A5 On 20/03/2038 Spot Bond				101.49239		101.43098			0.00	0	0
Total FS1A5 SPOT									0.00	0	0
Total For FS1A5									0.00	0	0
FS1B1 On 20/03/2038 Spot Bond				101.57204		101.50730			0.00	0	0
Total FS1B1 SPOT									0.00	0	0
Total For FS1B1									0.00	0	0
FS1C1 On 20/03/2038 Spot Bond				101.63176		101.56453			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				101.89043		101.81239			0.00	0	0
Total FS1D1 SPOT									0.00	0	0
Total For FS1D1									0.00	0	0
FS2A3 On 20/08/2038 Spot Bond				100.23612		100.17749			0.00	323,165,600	161,582,800
Total FS2A3 SPOT									0.00	323,165,600	161,582,800
Total For FS2A3									0.00	323,165,600	161,582,800
FS2A4 On 20/08/2038 Spot Bond				100.08849		100.02899			0.00	0	0
Total FS2A4 SPOT									0.00	0	0
Total For FS2A4									0.00	0	0
FS2A5 On 20/08/2038 Spot Bond				100.24482		100.18400			0.00	0	0
Total FS2A5 SPOT									0.00	0	0
Total For FS2A5									0.00	0	0
FS2B1 On 20/08/2038 Spot Bond				100.25447		100.19122			0.00	0	0
Total FS2B1 SPOT									0.00	0	0
Total For FS2B1									0.00	0	0
FS2C1 On 20/08/2038 Spot Bond				100.26250		100.19723			0.00	0	0
Total FS2C1 SPOT									0.00	0	0
Total For FS2C1									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FS2D1 On 20/08/2038 Spot Bond				100.29779		100.22362			0.00	0	0
Total FS2D1 SPOT									0.00	0	0
Total For FS2D1									0.00	0	0
FS3A1L On 20/02/2016 Spot Bond			100.00000	52.71211	100.00000	52.32995			0.00	0	0
Total FS3A1U SPOT									0.00	0	0
Total For FS3A1U									0.00	0	0
FS3A2L On 20/02/2018 Spot Bond			100.00000	8.84362	100.00000	8.77951			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	1.48371	100.00000	1.47296			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	0.24893	100.00000	0.24712			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	10.25382	100.00000	10.17948			0.00	0	0
Total FS4A1U SPOT									0.00	0	0
Total For FS4A1U									0.00	0	0
FS4A2L On 20/03/2020 Spot Bond			100.00000	1.72031	100.00000	1.70783			0.00	0	0
Total FS4A2U SPOT									0.00	0	0
Total For FS4A2U									0.00	0	0
FS4A3L On 20/03/2022 Spot Bond			100.00000	0.28862	100.00000	0.28653			0.00	0	0
Total FS4A3U SPOT									0.00	0	0
Total For FS4A3U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FS4A4L On 20/09/2039 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total FS4A4U SPOT									0.00	0	0
Total For FS4A4U									0.00	0	0
FS4A5L On 20/09/2039 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total FS4A5U SPOT									0.00	0	0
Total For FS4A5U									0.00	0	0
FS4B1L On 20/09/2039 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total FS4B1U SPOT									0.00	0	0
Total For FS4B1U									0.00	0	0
FS4C1L On 20/09/2039 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total FS4C1U SPOT									0.00	0	0
Total For FS4C1U									0.00	0	0
FS4D1L On 20/09/2039 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total FS4D1U SPOT									0.00	0	0
Total For FS4D1U									0.00	0	0
GBL01 On 15/10/2015 Spot Bond				101.12695		101.06412			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			9.39000	101.45868	9.41000	101.34876			0.00	0	0
Total GFC04 SPOT									0.00	0	0
Total For GFC04									0.00	0	0
GH31A On 25/02/2042 Spot Bond				100.88210		100.82242			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				100.14275		100.08152			0.00	0	0
Total GH31A2 SPOT									0.00	0	0
Total For GH31A2									0.00	0	0
GH31A On 25/02/2042 Spot Bond				100.14461		100.08258			0.00	0	0
Total GH31A3 SPOT									0.00	0	0
Total For GH31A3									0.00	0	0
GH31B On 25/02/2042 Spot Bond				100.15662		100.08943			0.00	0	0
Total GH31B SPOT									0.00	0	0
Total For GH31B									0.00	0	0
GH31C On 25/02/2042 Spot Bond				100.17136		100.09785			0.00	0	0
Total GH31C SPOT									0.00	0	0
Total For GH31C									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GH31D On 25/02/2042 Spot Bond				100.18054		100.10309			0.00	0	0
Total GH31D SPOT									0.00	0	0
Total For GH31D									0.00	0	0
GOVEX On 09/05/2047 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total GOVEX1 SPOT									0.00	0	0
Total For GOVEX1									0.00	0	0
GPT33 On 11/08/2015 Spot Bond				100.37265		100.31941			0.00	300,000,000	100,000,000
Total GPT33 SPOT									0.00	300,000,000	100,000,000
Total For GPT33									0.00	300,000,000	100,000,000
GRB01 On 08/12/2019 Spot Bond			100.00000	10.89542	100.00000	10.81644			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	18.90681	100.00000	18.76974			0.00	0	0
Total GRB02U SPOT									0.00	0	0
Total For GRB02U									0.00	0	0
GRB03 On 03/03/2019 Spot Bond			100.00000	11.54360	100.00000	11.45992			0.00	0	0
Total GRB03U SPOT									0.00	0	0
Total For GRB03U									0.00	0	0
GRB04 On 15/05/2020 Spot Bond			100.00000	10.78854	100.00000	10.68781			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				100.67727		100.61696			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				100.70367		100.64100			0.00	0	0
Total GRH1A3 SPOT									0.00	0	0
Total For GRH1A3									0.00	0	0
GRH1B On 25/10/2017 Spot Bond				100.73642		100.67082			0.00	0	0
Total GRH1B SPOT									0.00	0	0
Total For GRH1B									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRH1C On 25/10/2017 Spot Bond				100.78183		100.71217			0.00	0	0
Total GRH1C SPOT									0.00	0	0
Total For GRH1C									0.00	0	0
GRH1Y On 25/10/2039 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total GRH1YU SPOT									0.00	0	0
Total For GRH1YU									0.00	0	0
GRT02 On 13/05/2016 Spot Bond				100.84959		100.79183			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				100.98205		100.91993			0.00	0	0
Total GRT03 SPOT									0.00	0	0
Total For GRT03									0.00	0	0
GRT04 On 15/09/2016 Spot Bond				102.34901		102.29200			0.00	0	0
Total GRT04 SPOT									0.00	0	0
Total For GRT04									0.00	0	0
GRT06 On 11/12/2017 Spot Bond				99.80382		101.65695			0.00	0	0
Total GRT06 SPOT									0.00	0	0
Total For GRT06									0.00	0	0
GRT07 On 21/02/2024 Spot Bond				100.24326		100.17719			0.00	0	0
Total GRT07 SPOT									0.00	0	0
Total For GRT07									0.00	0	0
GRT08 On 24/06/2019 Spot Bond				101.43905		101.37594			0.00	0	0
Total GRT08 SPOT									0.00	0	0
Total For GRT08									0.00	0	0
GRX01 On 30/06/2032 Spot Bond			100.00000	0.00001	100.00000	0.00001			0.00	0	1,039,500,000
Total GRX01U SPOT									0.00	0	1,039,500,000
Total For GRX01U									0.00	0	1,039,500,000
GSIZ16 On 23/09/2016 Spot Bond				101.87364		101.80805			0.00	600,000,000	800,000,000
Total GSIZ16 SPOT									0.00	600,000,000	800,000,000
Total For GSIZ16									0.00	600,000,000	800,000,000
HCH01 On 25/10/2016 Spot Bond				100.74050		100.66361			0.00	0	0
Total HCH01 SPOT									0.00	0	0
Total For HCH01									0.00	0	0
HIL01U On 21/11/2019 Spot Bond			100.00000	9.92536	100.00000	9.85339			0.00	0	0
Total HIL01U SPOT									0.00	0	0
Total For HIL01U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HILB01 On 18/07/2015 Spot Bond				100.92414		100.86638			0.00	0	0
Total HILB01 SPOT									0.00	0	0
Total For HILB01									0.00	0	0
HILB02 On 13/09/2017 Spot Bond				101.67769		101.61614			0.00	0	0
Total HILB02 SPOT									0.00	0	0
Total For HILB02									0.00	0	0
HILB03 On 02/05/2018 Spot Bond				100.58764		100.52527			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				100.59443		100.53133			0.00	0	0
Total HILB04 SPOT									0.00	0	0
Total For HILB04									0.00	0	0
HILC20 On 24/06/2015 Spot Bond				101.22272		101.16956			0.00	0	0
Total HILC20 SPOT									0.00	0	0
Total For HILC20									0.00	0	0
HILC21 On 07/08/2015 Spot Bond				100.44363		100.39039			0.00	0	0
Total HILC21 SPOT									0.00	0	0
Total For HILC21									0.00	0	0
HM1B5 On 19/07/2045 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total HM1B5U SPOT									0.00	0	0
Total For HM1B5U									0.00	0	0
HM1B6 On 19/07/2045 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total HM1B6U SPOT									0.00	0	0
Total For HM1B6U									0.00	0	0
HMS1B On 19/07/2045 Spot Bond			100.00000		0.00000	100.00000			0.00	0	0
Total HMS1B2 SPOT									0.00	0	0
Total For HMS1B2									0.00	0	0
HMS1B On 19/07/2045 Spot Bond			100.00000		0.00000	100.00000			0.00	0	0
Total HMS1B3 SPOT									0.00	0	0
Total For HMS1B3									0.00	0	0
HMS1B On 19/07/2046 Spot Bond			100.00000		0.00000	100.00000			0.00	0	0
Total HMS1B7 SPOT									0.00	0	0
Total For HMS1B7									0.00	0	0
HMS1B On 19/07/2015 Spot Bond			100.90089			100.83705			0.00	0	0
Total HMS1B8 SPOT									0.00	0	0
Total For HMS1B8									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1B On 19/07/2015 Spot Bond			7.44570	92.51257	7.44570	92.45649			0.00	0	0
Total HMS1B9 SPOT									0.00	0	0
Total For HMS1B9									0.00	0	0
HMS1C On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total HMS1C2 SPOT									0.00	0	0
Total For HMS1C2									0.00	0	0
HMS1C On 19/07/2015 Spot Bond				100.94074		100.87402			0.00	0	0
Total HMS1C4 SPOT									0.00	0	0
Total For HMS1C4									0.00	0	0
HMS1C On 19/07/2015 Spot Bond			8.44583	104.41639	8.44583	104.41639			0.00	0	0
Total HMS1C5 SPOT									0.00	0	0
Total For HMS1C5									0.00	0	0
HMS1D On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total HMS1D2 SPOT									0.00	0	0
Total For HMS1D2									0.00	0	0
HMS1D On 19/07/2015 Spot Bond				100.99195		100.92154			0.00	0	0
Total HMS1D4 SPOT									0.00	0	0
Total For HMS1D4									0.00	0	0
HMS1D On 19/07/2015 Spot Bond			8.89607	104.41639	8.89607	104.41639			0.00	0	0
Total HMS1D5 SPOT									0.00	0	0
Total For HMS1D5									0.00	0	0
HMS1E On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total HMS1E2 SPOT									0.00	0	0
Total For HMS1E2									0.00	0	0
HMS1E On 19/07/2015 Spot Bond				101.05449		100.97958			0.00	0	0
Total HMS1E4 SPOT									0.00	0	0
Total For HMS1E4									0.00	0	0
HMS1F On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total HMS1F2 SPOT									0.00	0	0
Total For HMS1F2									0.00	0	0
HMS1G On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total HMS1G2 SPOT									0.00	0	0
Total For HMS1G2									0.00	0	0
HPF01 On 17/04/2016 Spot Bond				100.98552		100.92032			0.00	0	0
Total HPF01 SPOT									0.00	0	0
Total For HPF01									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HPF03 On 15/04/2016 Spot Bond				101.14132		101.06892			0.00	0	0
Total HPF03 SPOT									0.00	0	0
Total For HPF03									0.00	0	0
HPF04 On 17/02/2017 Spot Bond				100.47330		100.40712			0.00	118,000,000	59,000,000
Total HPF04 SPOT									0.00	118,000,000	59,000,000
Total For HPF04									0.00	118,000,000	59,000,000
HPF04/ On 25/11/2020 Spot Bond			10.00000	109.60600	10.00000	109.52000			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			9.27000	103.77538	9.29000	103.66607			0.00	0	0
Total HPF05 SPOT									0.00	0	0
Total For HPF05									0.00	0	0
HPF06 On 20/02/2020 Spot Bond				100.29460		100.22124			0.00	0	0
Total HPF06 SPOT									0.00	0	0
Total For HPF06									0.00	0	0
HPF07 On 20/08/2017 Spot Bond				100.27699		100.20808			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			8.43000	108.67382	8.45000	108.51421			0.00	0	1,580,100,000
Total HWAY20 SPOT									0.00	0	1,580,100,000
Total For HWAY20									0.00	0	1,580,100,000
HWAY2 On 07/12/2023 Spot Bond			1.84000	279.36571	1.84000	279.15383		92,000,000,000.00		50,000,000	2,220,000,000
Total HWAY23 SPOT								92,000,000,000.00		50,000,000	2,220,000,000
Total For HWAY23								92,000,000,000.00		50,000,000	2,220,000,000
HWAY2 On 07/12/2024 Spot Bond			1.84000	286.07346	1.84000	285.85649			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			9.65500	99.56134	9.67500	99.31531			0.00	0	2,230,000,000
Total HWAY34 SPOT									0.00	0	2,230,000,000
Total For HWAY34									0.00	0	2,230,000,000
HWAY3 On 31/07/2035 Spot Bond			9.69500	99.15779	9.71500	98.90992			0.00	0	0
Total HWAY35 SPOT									0.00	0	0
Total For HWAY35									0.00	0	0
HWF02 On 30/09/2016 Spot Bond			100.00000	38.17792	100.00000	37.90113			0.00	0	0
Total HWF02U SPOT									0.00	0	0
Total For HWF02U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HWF04 On 09/10/2015 Spot Bond			100.00000	91.90366	100.00000	91.22289			0.00	0	0
Total HWF04U SPOT									0.00	0	0
Total For HWF04U									0.00	0	0
HWF05 On 09/10/2016 Spot Bond			100.00000	42.05651	100.00000	41.74826			0.00	0	800,000,000
Total HWF05U SPOT									0.00	0	800,000,000
Total For HWF05U									0.00	0	800,000,000
HWF06 On 20/11/2016 Spot Bond			100.00000	33.73575	100.00000	33.49117			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	109.60600	10.00000	109.52000			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			1.56000	120.48322	1.56000	120.39452		93,459,600,000,000.00	59,910,000,000	131,341,482,300	
Total I2025 SPOT								13,459,600,000,000.00	59,910,000,000	131,341,482,300	
Total For I2025								13,459,600,000,000.00	59,910,000,000	131,341,482,300	
I2038 On 31/01/2038 Spot Bond			1.82000	125.21335	1.81500	125.23000		64,826,762,000,000.00	35,619,100,000	101,489,912,000	
Total I2038 SPOT								14,826,762,000,000.00	35,619,100,000	101,489,912,000	
Total For I2038								14,826,762,000,000.00	35,619,100,000	101,489,912,000	
I2046 On 31/03/2046 Spot Bond			1.84500	125.68262	1.84500	125.58737		1,845,000,000,000.00	1,000,000,000	95,670,451,500	
Total I2046 SPOT								1,845,000,000,000.00	1,000,000,000	95,670,451,500	
Total For I2046								1,845,000,000,000.00	1,000,000,000	95,670,451,500	
I2050 On 31/12/2050 Spot Bond			1.88500	134.57022	1.87000	134.95817		9,462,700,000,000.00	5,020,000,000	29,466,415,400	
Total I2050 SPOT								9,462,700,000,000.00	5,020,000,000	29,466,415,400	
Total For I2050								9,462,700,000,000.00	5,020,000,000	29,466,415,400	
IBL14 On 28/06/2015 Spot Bond				101.44689		101.39143		0.00	0	500,000,000	
Total IBL14 SPOT								0.00	0	500,000,000	
Total For IBL14								0.00	0	500,000,000	
IBL21 On 15/03/2016 Spot Bond			8.11500	103.03716	8.11500	102.97037		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			8.14000	106.62598	8.16000	106.50608		0.00	0	0	
Total IBL22 SPOT								0.00	0	0	
Total For IBL22								0.00	0	0	
IBL28 On 18/08/2016 Spot Bond			7.93500	102.71434	7.93500	102.64811		0.00	0	0	
Total IBL28 SPOT								0.00	0	0	
Total For IBL28								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL33 On 03/11/2016 Spot Bond				100.58369		100.52173			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			1.24000	131.63298	1.24000	131.53952			0.00	0	0
Total IBL34 SPOT									0.00	0	0
Total For IBL34									0.00	0	0
IBL36 On 31/01/2022 Spot Bond			2.07000	134.18811	2.05000	134.24584			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				101.84620		101.78687			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			8.26000	102.67138	8.28000	102.55308			0.00	0	0
Total IBL39 SPOT									0.00	0	0
Total For IBL39									0.00	0	0
IBL40 On 15/06/2015 Spot Bond				101.57136		101.51644			0.00	0	0
Total IBL40 SPOT									0.00	0	0
Total For IBL40									0.00	0	0
IBL42 On 15/06/2017 Spot Bond				102.26931		102.21028			0.00	500,000,000	150,000,000
Total IBL42 SPOT									0.00	500,000,000	150,000,000
Total For IBL42									0.00	500,000,000	150,000,000
IBL43 On 15/11/2015 Spot Bond				100.40272		100.34420			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	109.60600	10.00000	109.52000			0.00	0	0
Total IBL43/JIBAR SPOT									0.00	0	0
Total For IBL43/JIBAR									0.00	0	0
IBL45 On 21/12/2018 Spot Bond			8.85500	100.99222	8.87000	100.87585			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			9.31000	95.13209	9.33000	94.99001			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				101.49117		101.43334			0.00	600,000,000	300,000,000
Total IBL48 SPOT									0.00	600,000,000	300,000,000
Total For IBL48									0.00	600,000,000	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
IBL49 On 02/04/2018 Spot Bond			8.93000	97.26504	8.95000	97.14734				0.00	0	0
Total IBL49 SPOT										0.00	0	0
Total For IBL49										0.00	0	0
IBL50 On 02/08/2020 Spot Bond			9.36000	101.92101	9.38000	101.76365				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				100.54429		100.48546				0.00	9,060,000,000	4,530,000,000
Total IBL52 SPOT										0.00	9,060,000,000	4,530,000,000
Total For IBL52										0.00	9,060,000,000	4,530,000,000
IBL53 On 31/07/2018 Spot Bond				99.68194		99.61986				0.00	0	0
Total IBL53 SPOT										0.00	0	0
Total For IBL53										0.00	0	0
IBL54 On 31/07/2016 Spot Bond			7.87500	101.72441	7.87500	101.65932				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			8.63500	101.26417	8.65000	101.15270				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				100.70971		100.64368				0.00	0	0
Total IBL56 SPOT										0.00	0	0
Total For IBL56										0.00	0	0
IBL57 On 13/02/2017 Spot Bond				100.37120		100.31323				0.00	0	0
Total IBL57 SPOT										0.00	0	0
Total For IBL57										0.00	0	0
IBL58 On 13/02/2017 Spot Bond			7.91000	103.47565	7.93000	103.37750				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			8.59500	104.54233	8.61000	104.42194				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			9.67000	106.30916	9.69000	106.10736				0.00	0	0
Total IBL60 SPOT										0.00	0	0
Total For IBL60										0.00	0	0
IBL61 On 31/03/2019 Spot Bond				101.23305		101.17416				0.00	0	0
Total IBL61 SPOT										0.00	0	0
Total For IBL61										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IBL62 On 24/04/2017 Spot Bond				100.74537		100.68721				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				100.55775		100.49835				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				100.67001		100.60972				0.00	0	0
Total IBL64 SPOT										0.00	0	0
Total For IBL64										0.00	0	0
IBL65 On 29/07/2021 Spot Bond				100.68334		100.62184				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				101.66425		101.60457				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			2.80000	128.42361	2.78000	128.47021				0.00	0	0
Total IBL67 SPOT										0.00	0	0
Total For IBL67										0.00	0	0
IDC01L On 08/11/2026 Spot Bond			100.00000	0.00939	100.00000	0.00933				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				100.84480		100.78744				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				100.81144		100.75125				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			9.32500	96.79497	8.94000	98.30254			574,420,000,000,000.00	61,600,000,000	30,800,000,000	
Total IDCG03 SPOT									'4,420,000,000,000.00	61,600,000,000	30,800,000,000	
Total For IDCG03									'4,420,000,000,000.00	61,600,000,000	30,800,000,000	
IDCG04 On 24/11/2017 Spot Bond				100.16460		100.08150			0.00	66,800,000,000	33,400,000,000	
Total IDCG04 SPOT									0.00	66,800,000,000	33,400,000,000	
Total For IDCG04									0.00	66,800,000,000	33,400,000,000	
IDCG05 On 24/11/2019 Spot Bond				100.03658		100.08407			0.00	24,600,000,000	12,300,000,000	
Total IDCG05 SPOT									0.00	24,600,000,000	12,300,000,000	
Total For IDCG05									0.00	24,600,000,000	12,300,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IDCG06 On 24/11/2024 Spot Bond			9.89000	98.14200	9.91000	97.94527			5,934,000,000,000.00	600,000,000	600,000,000
Total IDCG06 SPOT									5,934,000,000,000.00	600,000,000	600,000,000
Total For IDCG06									5,934,000,000,000.00	600,000,000	600,000,000
IDCP03 On 31/01/2017 Spot Bond			5.00000	101.66442	5.00000	101.62282			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	100.58189	5.00000	100.54119			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	100.85384	4.00000	100.82129			0.00	0	0
Total IDCP05 SPOT									0.00	0	0
Total For IDCP05									0.00	0	0
IDCP06 On 17/10/2019 Spot Bond			4.00000	100.48814	4.00000	100.45552			0.00	0	0
Total IDCP06 SPOT									0.00	0	0
Total For IDCP06									0.00	0	0
IDW01L On 30/06/2016 Spot Bond			100.00000	45.70552	100.00000	45.37052			0.00	0	0
Total IDW01U SPOT									0.00	0	0
Total For IDW01U									0.00	0	0
IDW02L On 30/06/2016 Spot Bond			100.00000	45.52549	100.00000	45.19181			0.00	0	0
Total IDW02U SPOT									0.00	0	0
Total For IDW02U									0.00	0	0
IDW03L On 30/06/2016 Spot Bond			100.00000	45.52549	100.00000	45.19181			0.00	0	0
Total IDW03U SPOT									0.00	0	0
Total For IDW03U									0.00	0	0
IFM01 On 31/03/2016 Spot Bond			9.20000	104.66824	9.20000	104.59110			0.00	0	0
Total IFM01 SPOT									0.00	0	0
Total For IFM01									0.00	0	0
IHL03 On 17/05/2017 Spot Bond				100.33409		100.26316			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	8.83371	100.00000	8.76967			0.00	0	0
Total IKH1D SPOT									0.00	0	0
Total For IKH1D									0.00	0	0
IN09 On 01/02/2016 Spot Bond				100.42193		100.33909			0.00	0	0
Total IN09 SPOT									0.00	0	0
Total For IN09									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IN253U On 04/07/2015 Spot Bond			100.00000	93.79491	100.00000	93.09320				0.00	0	0
Total IN253U SPOT										0.00	0	0
Total For IN253U										0.00	0	0
IN269U On 25/07/2017 Spot Bond			100.00000	14.69646	100.00000	14.58875				0.00	0	0
Total IN269U SPOT										0.00	0	0
Total For IN269U										0.00	0	0
IN272U On 10/11/2017 Spot Bond			100.00000	20.61947	100.00000	20.46998				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	1.54465	100.00000	1.53580				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	9.69850	100.00000	9.62741				0.00	0	0
Total IN277U SPOT										0.00	0	0
Total For IN277U										0.00	0	0
IN281U On 28/11/2019 Spot Bond			100.00000	9.57073	100.00000	9.50134				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	10.67124	100.00000	10.59303				0.00	0	0
Total IN286U SPOT										0.00	0	0
Total For IN286U										0.00	0	0
IN290U On 31/12/2016 Spot Bond			100.00000	31.28499	100.00000	31.05568				0.00	0	0
Total IN290U SPOT										0.00	0	0
Total For IN290U										0.00	0	0
IN291U On 09/07/2015 Spot Bond			100.00000	90.57072	100.00000	89.90148				0.00	0	0
Total IN291U SPOT										0.00	0	0
Total For IN291U										0.00	0	0
IN294U On 13/08/2015 Spot Bond			100.00000	83.33333	100.00000	82.76644				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	82.20721	100.00000	81.65548				0.00	0	0
Total IN295U SPOT										0.00	0	0
Total For IN295U										0.00	0	0
IN299U On 30/06/2015 Spot Bond			100.00000	94.21632	100.00000	98.41270				0.00	0	0
Total IN299U SPOT										0.00	0	0
Total For IN299U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IN300U On 30/06/2015 Spot Bond			100.00000	94.26264	100.00000	98.41270			0.00	0	0
Total IN300U SPOT									0.00	0	0
Total For IN300U									0.00	0	0
IN528U On 07/07/2015 Spot Bond			100.00000	91.02244	100.00000	90.34653			0.00	0	0
Total IN528U SPOT									0.00	0	0
Total For IN528U									0.00	0	0
IN534U On 20/10/2015 Spot Bond			100.00000	86.42408	100.00000	85.62876			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	81.11111	100.00000	80.57395			0.00	0	0
Total IN535U SPOT									0.00	0	0
Total For IN535U									0.00	0	0
IN546U On 10/11/2015 Spot Bond			100.00000	81.10143	100.00000	80.40826		20,000,000,000,000.00		200,000,000	100,000,000
Total IN546U SPOT								20,000,000,000,000.00		200,000,000	100,000,000
Total For IN546U								20,000,000,000,000.00		200,000,000	100,000,000
IN700U On 18/08/2015 Spot Bond			100.00000	82.39278	100.00000	81.83857			0.00	0	0
Total IN700U SPOT									0.00	0	0
Total For IN700U									0.00	0	0
INA523 On 03/06/2015 Spot Bond			6.40000	99.87741	6.40000	99.85992			0.00	0	0
Total INA523 SPOT									0.00	0	0
Total For INA523									0.00	0	0
INA524 On 09/06/2015 Spot Bond			6.40000	99.77257	6.40000	99.75512			0.00	0	0
Total INA524 SPOT									0.00	0	0
Total For INA524									0.00	0	0
INA529 On 14/07/2015 Spot Bond			6.45000	99.15892	6.45000	99.14154			0.00	0	0
Total INA529 SPOT									0.00	0	0
Total For INA529									0.00	0	0
INA530 On 21/07/2015 Spot Bond			6.45000	99.03744	6.45000	99.02011			0.00	0	0
Total INA530 SPOT									0.00	0	0
Total For INA530									0.00	0	0
INA531 On 28/07/2015 Spot Bond			6.60000	98.89133	6.60000	98.87365			0.00	0	0
Total INA531 SPOT									0.00	0	0
Total For INA531									0.00	0	0
INA533 On 11/08/2015 Spot Bond			6.60000	98.64438	6.60000	98.62679			0.00	0	0
Total INA533 SPOT									0.00	0	0
Total For INA533									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
INA534 On 18/08/2015 Spot Bond			6.60000	98.52137	6.60000	98.50382			0.00	0	0
Total INA534 SPOT									0.00	0	0
Total For INA534									0.00	0	0
ING114 On 31/12/2015 Spot Bond				101.59576		101.51907			0.00	0	0
Total ING114 SPOT									0.00	0	0
Total For ING114									0.00	0	0
ING115 On 31/03/2016 Spot Bond			10.91250	102.40458	10.91275	102.46490			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			10.91250	101.75186	10.91275	101.81179			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				101.67945		101.60728			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				101.64743		101.57667			0.00	0	0
Total ING138 SPOT									0.00	0	0
Total For ING138									0.00	0	0
ING153 On 03/04/2017 Spot Bond			6.50000	101.03648	6.50000	100.98352			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				101.76172		101.68791			0.00	0	0
Total ING161 SPOT									0.00	0	0
Total For ING161									0.00	0	0
ING196 On 30/06/2027 Spot Bond				93.36489		93.36489			0.00	0	0
Total ING196 SPOT									0.00	0	0
Total For ING196									0.00	0	0
ING204 On 13/12/2015 Spot Bond				101.56826		101.50608			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				100.94130		100.88291			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	109.60600	10.00000	109.52000			0.00	0	0
Total ING211/JIBAR SPOT									0.00	0	0
Total For ING211/JIBAR									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING228 On 22/09/2018 Spot Bond				101.62281		101.55200			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				103.68309		103.61860			0.00	0	0
Total ING232 SPOT									0.00	0	0
Total For ING232									0.00	0	0
ING274 On 28/05/2015 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ING274 SPOT									0.00	0	0
Total For ING274									0.00	0	0
ING292 On 15/07/2015 Spot Bond				100.85487		100.79961			0.00	0	0
Total ING292 SPOT									0.00	0	0
Total For ING292									0.00	0	0
ING297 On 10/09/2015 Spot Bond				98.15290		98.09803			0.00	0	0
Total ING297 SPOT									0.00	0	0
Total For ING297									0.00	0	0
ING298 On 17/09/2015 Spot Bond				98.01363		97.95846			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	73.29317	100.00000	72.85429			0.00	0	0
Total ING301 SPOT									0.00	0	0
Total For ING301									0.00	0	0
INGR06 On 10/06/2016 Spot Bond				100.27158		100.20890			0.00	0	0
Total INGR06 SPOT									0.00	0	0
Total For INGR06									0.00	0	0
INLV01 On 12/08/2024 Spot Bond				100.57051		100.48541			0.00	0	0
Total INLV01 SPOT									0.00	0	0
Total For INLV01									0.00	0	0
IP274U On 14/07/2015 Spot Bond			100.00000	89.46078	100.00000	88.80779			0.00	0	0
Total IP274U SPOT									0.00	0	0
Total For IP274U									0.00	0	0
IPF01/J On 25/11/2020 Spot Bond			10.00000	109.60600	10.00000	109.52000			0.00	0	0
Total IPF01/JIBAR SPOT									0.00	0	0
Total For IPF01/JIBAR									0.00	0	0
IPF02 On 13/04/2016 Spot Bond				101.03683		100.97393			0.00	0	0
Total IPF02 SPOT									0.00	0	0
Total For IPF02									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IPF03 On 13/04/2017 Spot Bond				101.05013		100.98640			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			8.62500	101.45580	8.62500	101.38560		48,300,000,000,000.00	5,600,000,000	1,200,000,000	
Total IPF06 SPOT								18,300,000,000,000.00	5,600,000,000	1,200,000,000	
Total For IPF06								18,300,000,000,000.00	5,600,000,000	1,200,000,000	
IPF07 On 01/07/2017 Spot Bond				101.26317		101.20177			0.00	0	0
Total IPF07 SPOT									0.00	0	0
Total For IPF07									0.00	0	0
IPF08 On 01/07/2018 Spot Bond				101.29311		101.23022			0.00	0	0
Total IPF08 SPOT									0.00	0	0
Total For IPF08									0.00	0	0
IPF09 On 01/07/2019 Spot Bond				101.31309		101.24921			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				100.96910		100.90780			0.00	600,000,000	300,000,000
Total IPF10 SPOT									0.00	600,000,000	300,000,000
Total For IPF10									0.00	600,000,000	300,000,000
IPF11 On 15/10/2015 Spot Bond				101.01767		100.95324			0.00	151,400,000	75,700,000
Total IPF11 SPOT									0.00	151,400,000	75,700,000
Total For IPF11									0.00	151,400,000	75,700,000
IPF12 On 15/04/2018 Spot Bond				100.98831		100.92578			0.00	0	0
Total IPF12 SPOT									0.00	0	0
Total For IPF12									0.00	0	0
IPFC06 On 15/07/2015 Spot Bond				100.83544		100.78212			0.00	0	0
Total IPFC06 SPOT									0.00	0	0
Total For IPFC06									0.00	0	0
IPL10 On 20/05/2021 Spot Bond			9.67500	98.94024	9.69000	98.79777			0.00	0	1,850,000,000
Total IPL10 SPOT									0.00	0	1,850,000,000
Total For IPL10									0.00	0	1,850,000,000
IPL5 On 28/09/2015 Spot Bond				101.68537		101.62625			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			8.83000	103.66023	8.85000	103.54536		1,642,380,000,000.00	186,000,000	1,443,000,000	
Total IPL6 SPOT								1,642,380,000,000.00	186,000,000	1,443,000,000	
Total For IPL6								1,642,380,000,000.00	186,000,000	1,443,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IPL7 On 05/04/2018 Spot Bond				101.15544		101.09310			0.00	0	0
Total IPL7 SPOT									0.00	0	0
Total For IPL7									0.00	0	0
IPL8 On 10/10/2020 Spot Bond				101.12784		101.06335			0.00	0	0
Total IPL8 SPOT									0.00	0	0
Total For IPL8									0.00	0	0
IPL9 On 20/05/2021 Spot Bond				99.52860		99.46424			0.00	0	0
Total IPL9 SPOT									0.00	0	0
Total For IPL9									0.00	0	0
IV013 On 22/06/2015 Spot Bond				101.70852		101.63511			0.00	0	0
Total IV013 SPOT									0.00	0	0
Total For IV013									0.00	0	0
IV014 On 22/06/2015 Spot Bond			8.10000	104.78418	8.18000	104.70930			0.00	0	0
Total IV014 SPOT									0.00	0	0
Total For IV014									0.00	0	0
IV015 On 20/09/2022 Spot Bond				103.10513		103.03694			0.00	0	0
Total IV015 SPOT									0.00	0	0
Total For IV015									0.00	0	0
IV016 On 06/12/2021 Spot Bond				99.83987		99.77076			0.00	0	0
Total IV016 SPOT									0.00	0	0
Total For IV016									0.00	0	0
IV017 On 31/01/2022 Spot Bond			3.35000	127.57796	3.33000	127.50632			0.00	0	0
Total IV017 SPOT									0.00	0	0
Total For IV017									0.00	0	0
IV019 On 31/03/2028 Spot Bond			3.50000	149.25385	3.49500	149.17268			0.00	0	0
Total IV019 SPOT									0.00	0	0
Total For IV019									0.00	0	0
IV022 On 02/04/2022 Spot Bond				101.42223		101.35171			0.00	0	0
Total IV022 SPOT									0.00	0	0
Total For IV022									0.00	0	0
IV023 On 11/07/2022 Spot Bond				101.16340		101.09268			0.00	200,000,000	100,000,000
Total IV023 SPOT									0.00	200,000,000	100,000,000
Total For IV023									0.00	200,000,000	100,000,000
IV024 On 27/07/2022 Spot Bond				101.02192		100.95008			0.00	0	0
Total IV024 SPOT									0.00	0	0
Total For IV024									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV025 On 12/09/2019 Spot Bond				101.91864		101.84937			0.00	0	0
Total IV025 SPOT									0.00	0	0
Total For IV025									0.00	0	0
IV026 On 27/09/2024 Spot Bond				101.55436		101.48427			0.00	0	0
Total IV026 SPOT									0.00	0	0
Total For IV026									0.00	0	0
IV030 On 31/01/2025 Spot Bond			3.56000	108.28916	3.56000	108.19174			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			3.56000	108.28916	3.56000	108.19174			0.00	0	0
Total IV030A SPOT									0.00	0	0
Total For IV030A									0.00	0	0
IV031 On 11/03/2025 Spot Bond				99.76486		101.96976			0.00	0	0
Total IV031 SPOT									0.00	0	0
Total For IV031									0.00	0	0
IV032 On 14/08/2023 Spot Bond				100.45090		100.37630			0.00	0	0
Total IV032 SPOT									0.00	0	0
Total For IV032									0.00	0	0
IV08 On 30/04/2018 Spot Bond			10.39500	109.38278	10.41000	109.25353			0.00	0	0
Total IV08 SPOT									0.00	0	0
Total For IV08									0.00	0	0
IV09 On 30/04/2018 Spot Bond				102.74792		102.67140			0.00	0	0
Total IV09 SPOT									0.00	0	0
Total For IV09									0.00	0	0
IV19A On 31/03/2028 Spot Bond			3.60000	142.78875	3.59500	142.73611			0.00	0	0
Total IV19A SPOT									0.00	0	0
Total For IV19A									0.00	0	0
IV531U On 30/07/2015 Spot Bond			100.00000	86.08491	100.00000	85.48009			0.00	0	0
Total IV531U SPOT									0.00	0	0
Total For IV531U									0.00	0	0
IV533U On 13/08/2015 Spot Bond			100.00000	83.33333	100.00000	82.76644			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	82.02247	100.00000	81.47321			0.00	0	0
Total IV534U SPOT									0.00	0	0
Total For IV534U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IVA522 On 28/05/2015 Spot Bond			6.40000	99.92991	6.40000	99.98247				0.00	0	0
Total IVA522 SPOT										0.00	0	0
Total For IVA522										0.00	0	0
IVA523 On 04/06/2015 Spot Bond			6.40000	99.98247	6.40000	99.98247				0.00	0	0
Total IVA523 SPOT										0.00	0	0
Total For IVA523										0.00	0	0
IVA524 On 11/06/2015 Spot Bond			6.40000	99.85992	6.40000	99.85992				0.00	0	0
Total IVA524 SPOT										0.00	0	0
Total For IVA524										0.00	0	0
IVA528 On 09/07/2015 Spot Bond			6.45000	99.61274	6.45000	99.61274				0.00	0	0
Total IVA528 SPOT										0.00	0	0
Total For IVA528										0.00	0	0
IVA529 On 16/07/2015 Spot Bond			6.45000	99.49015	6.45000	99.49015				0.00	0	0
Total IVA529 SPOT										0.00	0	0
Total For IVA529										0.00	0	0
IVA530 On 23/07/2015 Spot Bond			6.45000	99.36786	6.45000	99.36786				0.00	0	0
Total IVA530 SPOT										0.00	0	0
Total For IVA530										0.00	0	0
IVA531 On 30/07/2015 Spot Bond			6.60000	98.73244	6.60000	98.73244				0.00	0	0
Total IVA531 SPOT										0.00	0	0
Total For IVA531										0.00	0	0
IVA534 On 20/08/2015 Spot Bond			6.60000	98.48628	6.60000	98.46874				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			100.00000	79.52070	100.00000	100.00000				0.00	0	0
Total IVA537 SPOT										0.00	0	0
Total For IVA537										0.00	0	0
IVC002 On 12/02/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total IVC002 SPOT										0.00	0	0
Total For IVC002										0.00	0	0
IVC005 On 27/07/2015 Spot Bond				100.85669		100.80001				0.00	0	0
Total IVC005 SPOT										0.00	0	0
Total For IVC005										0.00	0	0
IVC005 On 25/11/2020 Spot Bond			10.00000	109.60600	10.00000	109.52000				0.00	0	0
Total IVC005/JIBAR SPOT										0.00	0	0
Total For IVC005/JIBAR										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVC006 On 28/01/2016 Spot Bond				100.87768		100.82014			0.00	0	0
Total IVC006 SPOT									0.00	0	0
Total For IVC006									0.00	0	0
IVC007 On 04/04/2016 Spot Bond				101.10313		101.04367			0.00	0	0
Total IVC007 SPOT									0.00	0	0
Total For IVC007									0.00	0	0
IVC014 On 20/05/2016 Spot Bond				100.23526		100.17687			0.00	0	0
Total IVC014 SPOT									0.00	0	0
Total For IVC014									0.00	0	0
IVC015 On 22/05/2016 Spot Bond				100.22216		100.15526			0.00	0	0
Total IVC015 SPOT									0.00	0	0
Total For IVC015									0.00	0	0
IVC016 On 31/05/2017 Spot Bond				100.00000		99.94240			0.00	0	0
Total IVC016 SPOT									0.00	0	0
Total For IVC016									0.00	0	0
IVC017 On 12/07/2017 Spot Bond				101.03693		100.97402			0.00	0	0
Total IVC017 SPOT									0.00	0	0
Total For IVC017									0.00	0	0
IVC018 On 12/07/2016 Spot Bond				101.04358		100.98026			0.00	0	0
Total IVC018 SPOT									0.00	0	0
Total For IVC018									0.00	0	0
IVC019 On 12/07/2017 Spot Bond				101.05688		100.99274			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				100.99700		100.93656			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				100.89520		100.83176			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				100.70127		100.63813			0.00	0	0
Total IVC022 SPOT									0.00	0	0
Total For IVC022									0.00	0	0
IVC023 On 19/09/2016 Spot Bond				101.57345		101.51024			0.00	0	0
Total IVC023 SPOT									0.00	0	0
Total For IVC023									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVC024 On 15/11/2016 Spot Bond				100.34897		100.28773			0.00	0	0
Total IVC024 SPOT									0.00	0	0
Total For IVC024									0.00	0	0
IVC025 On 26/02/2016 Spot Bond				100.11433		100.00689			0.00	0	0
Total IVC025 SPOT									0.00	0	0
Total For IVC025									0.00	0	0
IVC026 On 26/02/2016 Spot Bond				100.11320		100.00633			0.00	0	0
Total IVC026 SPOT									0.00	0	0
Total For IVC026									0.00	0	0
IVC027 On 03/04/2019 Spot Bond				101.19449		101.13012			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				100.78141		100.72037			0.00	0	0
Total IVC029 SPOT									0.00	0	0
Total For IVC029									0.00	0	0
IVC032 On 19/06/2016 Spot Bond				101.46239		101.40376			0.00	0	0
Total IVC032 SPOT									0.00	0	0
Total For IVC032									0.00	0	0
IVC033 On 30/06/2019 Spot Bond				101.33845		101.27541			0.00	0	0
Total IVC033 SPOT									0.00	0	0
Total For IVC033									0.00	0	0
IVC034 On 30/06/2021 Spot Bond				101.37273		101.30804			0.00	0	0
Total IVC034 SPOT									0.00	0	0
Total For IVC034									0.00	0	0
IVC035 On 30/06/2019 Spot Bond				101.37273		101.30804			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			9.19500	103.79067	9.21000	103.66263			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	15.79872	100.00000	15.69289			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	11.00947	100.00000	10.92878			0.00	0	0
Total IVC038 SPOT									0.00	0	0
Total For IVC038									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVC039 On 17/07/2015 Spot Bond				100.88557		100.82711			0.00	0	0
Total IVC039 SPOT									0.00	0	0
Total For IVC039									0.00	0	0
IVC040 On 24/07/2021 Spot Bond			9.34500	103.30688	9.36000	103.15968			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				100.71448		100.65011			0.00	0	0
Total IVC041 SPOT									0.00	0	0
Total For IVC041									0.00	0	0
IVC042 On 14/08/2015 Spot Bond				100.37111		100.30989			0.00	0	0
Total IVC042 SPOT									0.00	0	0
Total For IVC042									0.00	0	0
IVC043 On 15/09/2015 Spot Bond				101.51010		101.45275			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				104.40384		104.34589			0.00	0	0
Total IVC044 SPOT									0.00	0	0
Total For IVC044									0.00	0	0
IVC045 On 24/10/2015 Spot Bond				100.75045		100.69187			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				101.77302		101.71386			0.00	0	0
Total IVC046 SPOT									0.00	0	0
Total For IVC046									0.00	0	0
IVC047 On 27/10/2015 Spot Bond			6.90000	100.91655	6.98000	100.82846			0.00	0	0
Total IVC047 SPOT									0.00	0	0
Total For IVC047									0.00	0	0
IVC048 On 06/11/2017 Spot Bond				100.58343		100.51655			0.00	0	0
Total IVC048 SPOT									0.00	0	0
Total For IVC048									0.00	0	0
IVC049 On 21/11/2019 Spot Bond				100.24339		100.17731			0.00	0	0
Total IVC049 SPOT									0.00	0	0
Total For IVC049									0.00	0	0
IVC050 On 03/12/2017 Spot Bond				99.95915		99.89804			0.00	0	0
Total IVC050 SPOT									0.00	0	0
Total For IVC050									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVC051 On 03/02/2018 Spot Bond				100.62275		100.55654			0.00	0	0
Total IVC051 SPOT									0.00	0	0
Total For IVC051									0.00	0	0
IVC052 On 10/02/2016 Spot Bond				100.43318		100.37197			0.00	0	0
Total IVC052 SPOT									0.00	0	0
Total For IVC052									0.00	0	0
IVC053 On 11/02/2018 Spot Bond				100.47248		100.40559			0.00	0	0
Total IVC053 SPOT									0.00	0	0
Total For IVC053									0.00	0	0
IVC054 On 03/03/2016 Spot Bond				99.96235		99.90568			0.00	0	0
Total IVC054 SPOT									0.00	0	0
Total For IVC054									0.00	0	0
IVC055 On 26/03/2020 Spot Bond				101.49735		101.42919			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				100.67893		100.61784			0.00	1,000,000,000	500,000,000
Total IVC056 SPOT									0.00	1,000,000,000	500,000,000
Total For IVC056									0.00	1,000,000,000	500,000,000
JAS01 On 31/01/2018 Spot Bond				100.82613		100.74908			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				100.70430		100.63887			0.00	66,600,000	33,300,000
Total JDG01 SPOT									0.00	66,600,000	33,300,000
Total For JDG01									0.00	66,600,000	33,300,000
JDG03 On 15/04/2016 Spot Bond				100.84033		100.77505			0.00	0	0
Total JDG03 SPOT									0.00	0	0
Total For JDG03									0.00	0	0
JDG03U On 21/02/2016 Spot Bond			100.00000	52.58441	100.00000	52.20318			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				101.38297		101.31692			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				101.91779		101.85485			0.00	0	0
Total KAP001 SPOT									0.00	0	0
Total For KAP001									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
KAP002 On 13/06/2019 Spot Bond				101.79576		101.72971			0.00	0	0
Total KAP002 SPOT									0.00	0	0
Total For KAP002									0.00	0	0
KAP003 On 06/06/2019 Spot Bond				99.84366		99.77680			0.00	0	0
Total KAP003 SPOT									0.00	0	0
Total For KAP003									0.00	0	0
KCF03U On 30/10/2015 Spot Bond			100.00000	86.05201	100.00000	85.44601			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				102.15258		102.07973			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				100.72750		100.65006			0.00	0	0
Total KSB008 SPOT									0.00	0	0
Total For KSB008									0.00	0	0
KW01 On 31/10/2027 Spot Bond			8.54000	138.66509	8.56000	138.38051			0.00	0	0
Total KW01 SPOT									0.00	0	0
Total For KW01									0.00	0	0
LBK03 On 01/10/2016 Spot Bond				101.39007		101.33079			0.00	0	0
Total LBK03 SPOT									0.00	0	0
Total For LBK03									0.00	0	0
LBK05 On 28/02/2019 Spot Bond				99.69693		99.63854			0.00	300,000,000	150,000,000
Total LBK05 SPOT									0.00	300,000,000	150,000,000
Total For LBK05									0.00	300,000,000	150,000,000
LBK06 On 06/03/2017 Spot Bond				99.99986		99.94377			0.00	600,000,000	300,000,000
Total LBK06 SPOT									0.00	600,000,000	300,000,000
Total For LBK06									0.00	600,000,000	300,000,000
LBK07 On 16/09/2017 Spot Bond				101.46942		101.40878			0.00	200,000,000	100,000,000
Total LBK07 SPOT									0.00	200,000,000	100,000,000
Total For LBK07									0.00	200,000,000	100,000,000
LBK08 On 30/10/2019 Spot Bond				101.07124		101.00572			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			10.31000	97.67130	10.33000	97.52185			0.00	0	0
Total LBK11 SPOT									0.00	0	0
Total For LBK11									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
LBK12L On 25/02/2020 Spot Bond			9.71000	102.54635	9.71000	102.46580			0.00	0	0
Total LBK12U SPOT									0.00	0	0
Total For LBK12U									0.00	0	0
LEW01 On 31/10/2016 Spot Bond				100.68212		100.61870			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			8.86000	99.93447	8.88000	99.82389			0.00	0	3,260,000,000
Total LGL02 SPOT									0.00	0	3,260,000,000
Total For LGL02									0.00	0	3,260,000,000
LGL03 On 03/04/2018 Spot Bond			8.99000	97.89584	9.01000	97.77703			0.00	0	700,000,000
Total LGL03 SPOT									0.00	0	700,000,000
Total For LGL03									0.00	0	700,000,000
LGL04 On 14/08/2020 Spot Bond			9.98000	99.43494	10.00000	99.27656			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				101.91845		101.84918			0.00	0	0
Total LGL05 SPOT									0.00	0	0
Total For LGL05									0.00	0	0
LHL01 On 13/12/2015 Spot Bond				102.44212		102.35132			0.00	0	0
Total LHL01 SPOT									0.00	0	0
Total For LHL01									0.00	0	0
LHL02 On 13/12/2015 Spot Bond			7.92000	106.41422	8.00000	106.30390			0.00	0	1,040,000,000
Total LHL02 SPOT									0.00	0	1,040,000,000
Total For LHL02									0.00	0	1,040,000,000
LHL03 On 13/12/2016 Spot Bond				102.66034		102.56115			0.00	0	0
Total LHL03 SPOT									0.00	0	0
Total For LHL03									0.00	0	0
LOM01 On 25/11/2019 Spot Bond				100.20652		100.11753			0.00	0	0
Total LOM01 SPOT									0.00	0	0
Total For LOM01									0.00	0	0
LRFA1 On 17/11/2025 Spot Bond				100.25765		100.19359			0.00	100,000,000	50,000,000
Total LRFA1 SPOT									0.00	100,000,000	50,000,000
Total For LRFA1									0.00	100,000,000	50,000,000
LRFB1 On 17/11/2025 Spot Bond				100.26720		100.20027			0.00	0	0
Total LRFB1 SPOT									0.00	0	0
Total For LRFB1									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
LRFC1 On 17/11/2025 Spot Bond				100.28621		100.21451			0.00	0	0
Total LRFC1 SPOT									0.00	0	0
Total For LRFC1									0.00	0	0
MAQ06 On 13/11/2015 Spot Bond				100.36061		100.30351			0.00	0	0
Total MAQ062 SPOT									0.00	0	0
Total For MAQ062									0.00	0	0
MAQ06 On 14/12/2015 Spot Bond				101.47386		101.41546			0.00	0	0
Total MAQ065 SPOT									0.00	0	0
Total For MAQ065									0.00	0	0
MAQ06 On 09/06/2015 Spot Bond				99.86072		99.80849			0.00	0	0
Total MAQ068 SPOT									0.00	0	0
Total For MAQ068									0.00	0	0
MAQ06 On 09/07/2015 Spot Bond				99.33831		99.28608			0.00	0	0
Total MAQ069 SPOT									0.00	0	0
Total For MAQ069									0.00	0	0
MAQ07 On 30/07/2015 Spot Bond				98.98280		98.93108			0.00	0	0
Total MAQ070 SPOT									0.00	0	0
Total For MAQ070									0.00	0	0
MAQ07 On 11/08/2015 Spot Bond				98.75980		98.70740			0.00	0	0
Total MAQ071 SPOT									0.00	0	0
Total For MAQ071									0.00	0	0
MAQ0A On 28/02/2018 Spot Bond				101.62528		101.56280			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				101.63734		101.57444			0.00	0	0
Total MAQ0A2 SPOT									0.00	0	0
Total For MAQ0A2									0.00	0	0
MAQNC On 28/03/2017 Spot Bond				101.65592		101.57414			0.00	0	0
Total MAQN01 SPOT									0.00	0	0
Total For MAQN01									0.00	0	0
MBF02 On 01/10/2015 Spot Bond				101.30543		101.24850			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				101.99691		101.93836			0.00	0	0
Total MBF030 SPOT									0.00	0	0
Total For MBF030									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBF03: On 28/03/2016 Spot Bond				101.29594		101.23868			0.00	0	0
Total MBF033 SPOT									0.00	0	0
Total For MBF033									0.00	0	0
MBF03: On 10/12/2016 Spot Bond				100.00745		101.72626			0.00	0	0
Total MBF035 SPOT									0.00	0	0
Total For MBF035									0.00	0	0
MBF03: On 11/11/2016 Spot Bond				100.40308		100.34517			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				100.96634		100.90864			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				100.48809		100.43229			0.00	0	0
Total MBF040 SPOT									0.00	0	0
Total For MBF040									0.00	0	0
MBF04: On 07/08/2016 Spot Bond				100.48608		100.42823			0.00	0	0
Total MBF041 SPOT									0.00	0	0
Total For MBF041									0.00	0	0
MBF04: On 07/08/2017 Spot Bond				100.49692		100.43777			0.00	0	0
Total MBF042 SPOT									0.00	0	0
Total For MBF042									0.00	0	0
MBF04: On 08/12/2015 Spot Bond				99.86545		99.80790			0.00	300,000,000	100,000,000
Total MBF043 SPOT									0.00	300,000,000	100,000,000
Total For MBF043									0.00	300,000,000	100,000,000
MBF04: On 11/04/2016 Spot Bond				100.93801		100.87981			0.00	0	0
Total MBF044 SPOT									0.00	0	0
Total For MBF044									0.00	0	0
MBF04: On 13/04/2018 Spot Bond				101.01022		100.94896			0.00	0	0
Total MBF045 SPOT									0.00	0	0
Total For MBF045									0.00	0	0
MBP24 On 22/03/2016 Spot Bond			100.00000	60.82179	100.00000	60.38083			0.00	0	0
Total MBP24U SPOT									0.00	0	0
Total For MBP24U									0.00	0	0
MBP29 On 23/09/2017 Spot Bond			100.00000	22.25154	100.00000	22.08845			0.00	0	0
Total MBP29U SPOT									0.00	0	0
Total For MBP29U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBP30 On 24/10/2017 Spot Bond			100.00000	21.55120	100.00000	21.39324			0.00	0	0
Total MBP30U SPOT									0.00	0	0
Total For MBP30U									0.00	0	0
MBP31 On 24/10/2017 Spot Bond			100.00000	21.63673	100.00000	21.47814			0.00	0	0
Total MBP31U SPOT									0.00	0	0
Total For MBP31U									0.00	0	0
MBP32 On 10/11/2017 Spot Bond			100.00000	20.79207	100.00000	20.64133			0.00	0	0
Total MBP32U SPOT									0.00	0	0
Total For MBP32U									0.00	0	0
MBP33 On 17/02/2017 Spot Bond			100.00000	21.74856	100.00000	21.59088			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				100.66994		100.60966			0.00	0	0
Total MBP34 SPOT									0.00	0	0
Total For MBP34									0.00	0	0
MBSA0 On 16/04/2019 Spot Bond			8.85500	101.69685	8.87000	101.57608			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			8.87500	101.22167	8.89000	101.10126		532,500,000,000.00		60,000,000	170,000,000
Total MBSA02 SPOT								532,500,000,000.00		60,000,000	170,000,000
Total For MBSA02								532,500,000,000.00		60,000,000	170,000,000
MBSA0 On 09/06/2015 Spot Bond				103.30123		103.24432			0.00	0	0
Total MBSA03 SPOT									0.00	0	0
Total For MBSA03									0.00	0	0
MEFSA On 05/10/2016 Spot Bond				101.11860		101.05650			0.00	0	0
Total MEFSA3 SPOT									0.00	0	0
Total For MEFSA3									0.00	0	0
MEFSA On 05/01/2019 Spot Bond				103.12797		103.06217			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				103.26679		103.19799			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			8.07500	101.96342	8.09500	101.87199			0.00	0	0
Total MEFSB3 SPOT									0.00	0	0
Total For MEFSB3									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MEFSB On 05/01/2019 Spot Bond			8.84500	105.27333	8.86000	105.15199			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			9.60000	106.01628	9.61500	105.86091			0.00	0	0
Total MEFSB5 SPOT									0.00	0	0
Total For MEFSB5									0.00	0	0
MFS1A On 20/12/2015 Spot Bond				101.43266		101.37373			0.00	0	108,193,400
Total MFS1A1 SPOT									0.00	0	108,193,400
Total For MFS1A1									0.00	0	108,193,400
MFS1A On 20/12/2018 Spot Bond				101.48245		101.42145			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			9.66000	104.08500	9.68000	103.93337			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			7.07000	102.15260	7.15000	102.07059			0.00	0	3,650,000,000
Total MGL01 SPOT									0.00	0	3,650,000,000
Total For MGL01									0.00	0	3,650,000,000
MIIL01 On 31/05/2015 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total MIIL01 SPOT									0.00	0	0
Total For MIIL01									0.00	0	0
MIIL02 On 31/05/2017 Spot Bond			9.00000	99.63831	9.02000	99.53030			0.00	0	0
Total MIIL02 SPOT									0.00	0	0
Total For MIIL02									0.00	0	0
MMIG0 On 17/03/2024 Spot Bond				101.58646		101.52485			0.00	31,000,000	15,500,000
Total MMIG01 SPOT									0.00	31,000,000	15,500,000
Total For MMIG01									0.00	31,000,000	15,500,000
MMIG0 On 17/03/2026 Spot Bond			9.47500	104.63528	9.49000	104.48947			0.00	0	400,000,000
Total MMIG02 SPOT									0.00	0	400,000,000
Total For MMIG02									0.00	0	400,000,000
MMIG0 On 01/06/2025 Spot Bond				99.99974		99.93530			0.00	0	0
Total MMIG03 SPOT									0.00	0	0
Total For MMIG03									0.00	0	0
MMS01 On 10/12/2016 Spot Bond			100.00000	25.64836	100.00000	25.46241			0.00	0	0
Total MMS01U SPOT									0.00	0	0
Total For MMS01U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MQB01 On 31/05/2015 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total MQB01 SPOT									0.00	0	0
Total For MQB01									0.00	0	0
MQB02 On 31/05/2017 Spot Bond			8.70000	99.63617	8.72000	99.53040			0.00	0	140,000,000
Total MQB02 SPOT									0.00	0	140,000,000
Total For MQB02									0.00	0	140,000,000
MTN03 On 13/07/2015 Spot Bond			7.02000	103.84119	7.10000	103.77164			0.00	0	0
Total MTN03 SPOT									0.00	0	0
Total For MTN03									0.00	0	0
MTN04 On 13/07/2017 Spot Bond			8.69000	106.60013	8.71000	106.48625			0.00	0	510,000,000
Total MTN04 SPOT									0.00	0	510,000,000
Total For MTN04									0.00	0	510,000,000
N4A211 On 14/08/2020 Spot Bond			100.89771	6.67145	100.89771	6.62269			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	6.75870	100.61875	6.70943			0.00	0	0
Total N4A302 SPOT									0.00	0	0
Total For N4A302									0.00	0	0
N4A305 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total N4A305 SPOT									0.00	0	0
Total For N4A305									0.00	0	0
N4A308 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total N4A308 SPOT									0.00	0	0
Total For N4A308									0.00	0	0
N4A311 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total N4A311 SPOT									0.00	0	0
Total For N4A311									0.00	0	0
N4A405 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total N4A405 SPOT									0.00	0	0
Total For N4A405									0.00	0	0
N4A408 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total N4A408 SPOT									0.00	0	0
Total For N4A408									0.00	0	0
N4A411 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total N4A411 SPOT									0.00	0	0
Total For N4A411									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NAM01 On 19/11/2022 Spot Bond			9.03500	96.14309	9.05500	95.96976			0.00	0	100,000,000
Total NAM01 SPOT									0.00	0	100,000,000
Total For NAM01									0.00	0	100,000,000
NBK10/ On 25/07/2016 Spot Bond			7.64000	101.62184	7.64000	101.55872			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			9.18000	98.99306	9.20000	98.83644			0.00	0	50,000,000
Total NBK11A SPOT									0.00	0	50,000,000
Total For NBK11A									0.00	0	50,000,000
NBK12/ On 19/03/2021 Spot Bond			8.92500	103.88707	8.94000	103.74544			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			9.37000	104.05541	9.39000	103.85798			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				101.11082		101.05356			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			9.28500	104.04313	9.30000	103.89688		1,114,200,000,000.00		120,000,000	60,000,000
Total NBK14A SPOT								1,114,200,000,000.00		120,000,000	60,000,000
Total For NBK14A								1,114,200,000,000.00		120,000,000	60,000,000
NBK14I On 27/08/2015 Spot Bond				100.07224		100.09623			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			9.52500	99.05829	9.54000	98.91007			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				101.10203		101.12520			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			10.14000	98.55604	10.16000	98.35712			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				100.81834		100.76250			0.00	0	0
Total NBK16B SPOT									0.00	0	0
Total For NBK16B									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK17I On 22/04/2026 Spot Bond			10.32000	98.67924	10.34000	98.47103			0.00	0	500,000,000
Total NBK17A SPOT									0.00	0	500,000,000
Total For NBK17A									0.00	0	500,000,000
NBK17I On 28/11/2016 Spot Bond				100.17395		100.12309			0.00	0	0
Total NBK17B SPOT									0.00	0	0
Total For NBK17B									0.00	0	0
NBK18I On 20/03/2017 Spot Bond				101.27753		101.21931			0.00	0	0
Total NBK18B SPOT									0.00	0	0
Total For NBK18B									0.00	0	0
NBK19I On 26/06/2017 Spot Bond				101.06896		101.00906			0.00	0	0
Total NBK19B SPOT									0.00	0	0
Total For NBK19B									0.00	0	0
NBK20I On 25/06/2021 Spot Bond				101.37238		101.31086			0.00	0	0
Total NBK20B SPOT									0.00	0	0
Total For NBK20B									0.00	0	0
NBK21I On 10/11/2017 Spot Bond				100.41105		100.35212			0.00	400,000,000	200,000,000
Total NBK21B SPOT									0.00	400,000,000	200,000,000
Total For NBK21B									0.00	400,000,000	200,000,000
NBK22I On 12/02/2018 Spot Bond				100.40966		100.34886			0.00	200,000,000	100,000,000
Total NBK22B SPOT									0.00	200,000,000	100,000,000
Total For NBK22B									0.00	200,000,000	100,000,000
NBK23I On 12/02/2020 Spot Bond				100.42043		100.35801			0.00	600,000,000	300,000,000
Total NBK23B SPOT									0.00	600,000,000	300,000,000
Total For NBK23B									0.00	600,000,000	300,000,000
NBK24I On 11/02/2022 Spot Bond				100.44711		100.37269			0.00	0	0
Total NBK24B SPOT									0.00	0	0
Total For NBK24B									0.00	0	0
NBK25I On 12/02/2025 Spot Bond				100.44988		100.38300			0.00	0	0
Total NBK25B SPOT									0.00	0	0
Total For NBK25B									0.00	0	0
NBK26I On 22/04/2026 Spot Bond				100.90657		100.83901			0.00	0	0
Total NBK26B SPOT									0.00	0	0
Total For NBK26B									0.00	0	0
NBK2A On 15/09/2015 Spot Bond			6.90000	103.20690	6.98000	103.12542			0.00	0	740,000,000
Total NBK2A SPOT									0.00	0	740,000,000
Total For NBK2A									0.00	0	740,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NBK2B On 15/09/2015 Spot Bond				102.14777		102.09129				0.00	0	0
Total NBK2B SPOT										0.00	0	0
Total For NBK2B										0.00	0	0
NBK3A On 09/09/2019 Spot Bond			8.87500	111.35172	8.89000	111.21757				0.00	0	3,090,000,000
Total NBK3A SPOT										0.00	0	3,090,000,000
Total For NBK3A										0.00	0	3,090,000,000
NBK4 On 28/10/2024 Spot Bond			10.71500	38.37920	10.73500	38.28193				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				100.95758		100.88964				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			7.68500	103.05082	7.68500	102.98749				0.00	0	0
Total NBK9A SPOT										0.00	0	0
Total For NBK9A										0.00	0	0
NBK9B On 23/03/2016 Spot Bond				101.42192		101.36070				0.00	0	0
Total NBK9B SPOT										0.00	0	0
Total For NBK9B										0.00	0	0
NCLN5 On 01/06/2015 Spot Bond				100.00000	0.00000	99.93918				0.00	0	0
Total NCLN58 SPOT										0.00	0	0
Total For NCLN58										0.00	0	0
NCLN6 On 30/11/2015 Spot Bond				96.63684		96.58141				0.00	0	0
Total NCLN61 SPOT										0.00	0	0
Total For NCLN61										0.00	0	0
NCLN6 On 02/12/2015 Spot Bond				99.98078		99.92304				0.00	0	0
Total NCLN62 SPOT										0.00	0	0
Total For NCLN62										0.00	0	0
NCLN6 On 08/12/2015 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total NCLN63 SPOT										0.00	0	0
Total For NCLN63										0.00	0	0
NCLN6 On 25/01/2016 Spot Bond				100.73221		100.66829				0.00	1,260,000,000	1,260,000,000
Total NCLN64 SPOT										0.00	1,260,000,000	1,260,000,000
Total For NCLN64										0.00	1,260,000,000	1,260,000,000
NCLN6 On 29/01/2016 Spot Bond				100.71462		100.65025				0.00	0	0
Total NCLN66 SPOT										0.00	0	0
Total For NCLN66										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN6: On 27/05/2016 Spot Bond				93.10203		93.04470			0.00	0	0
Total NCLN69 SPOT									0.00	0	0
Total For NCLN69									0.00	0	0
NCLN7: On 03/07/2015 Spot Bond				101.12531		101.06854			0.00	0	0
Total NCLN73 SPOT									0.00	0	0
Total For NCLN73									0.00	0	0
NCLN7: On 15/08/2017 Spot Bond				100.37555		100.30960			0.00	0	0
Total NCLN74 SPOT									0.00	0	0
Total For NCLN74									0.00	0	0
NCLN7: On 20/09/2017 Spot Bond				101.54715		101.48345			0.00	0	0
Total NCLN75 SPOT									0.00	0	0
Total For NCLN75									0.00	0	0
NCLN7: On 20/09/2015 Spot Bond				101.46750		101.40712			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				101.79355		101.73072			0.00	0	0
Total NCLN77 SPOT									0.00	0	0
Total For NCLN77									0.00	0	0
NCLN7: On 20/03/2016 Spot Bond				101.41868		101.36034			0.00	0	0
Total NCLN78 SPOT									0.00	0	0
Total For NCLN78									0.00	0	0
NCLN7: On 20/03/2016 Spot Bond				101.40102		101.34250			0.00	0	0
Total NCLN79 SPOT									0.00	0	0
Total For NCLN79									0.00	0	0
NCLN8: On 20/06/2016 Spot Bond				101.40003		101.34155			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				100.64575		100.58576			0.00	0	0
Total NCLN81 SPOT									0.00	0	0
Total For NCLN81									0.00	0	0
NCLN8: On 20/03/2024 Spot Bond				101.61317		101.54567			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			9.88500	106.57046	9.90500	106.36739			0.00	0	0
Total NCLN83 SPOT									0.00	0	0
Total For NCLN83									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN8 On 20/03/2024 Spot Bond				101.60326		101.53618			0.00	1,400,000,000	700,000,000
Total NCLN84 SPOT									0.00	1,400,000,000	700,000,000
Total For NCLN84									0.00	1,400,000,000	700,000,000
NCLN8 On 20/03/2024 Spot Bond			9.92000	105.46172	9.94000	105.25606			0.00	0	0
Total NCLN85 SPOT									0.00	0	0
Total For NCLN85									0.00	0	0
NCLN8 On 20/03/2024 Spot Bond				101.61317		101.54567			0.00	0	0
Total NCLN87 SPOT									0.00	0	0
Total For NCLN87									0.00	0	0
NCLN8 On 20/12/2016 Spot Bond				101.45061		101.38999			0.00	0	0
Total NCLN88 SPOT									0.00	0	0
Total For NCLN88									0.00	0	0
NCLN8 On 20/03/2017 Spot Bond				101.45120		101.39055			0.00	0	0
Total NCLN89 SPOT									0.00	0	0
Total For NCLN89									0.00	0	0
NCLN9 On 20/09/2024 Spot Bond				101.62902		101.56084			0.00	0	0
Total NCLN90 SPOT									0.00	0	0
Total For NCLN90									0.00	0	0
NCLN9 On 20/09/2024 Spot Bond				101.64883		101.57982			0.00	0	0
Total NCLN91 SPOT									0.00	0	0
Total For NCLN91									0.00	0	0
NCLN9 On 02/03/2018 Spot Bond				99.97884		99.91542			0.00	0	0
Total NCLN92 SPOT									0.00	0	0
Total For NCLN92									0.00	0	0
NCLN9 On 09/04/2018 Spot Bond				101.12802		101.06478			0.00	0	0
Total NCLN93 SPOT									0.00	0	0
Total For NCLN93									0.00	0	0
NED11 On 17/09/2015 Spot Bond			7.01000	103.13087	7.09000	103.04814			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				100.83351		100.76060			0.00	0	0
Total NED13 SPOT									0.00	0	0
Total For NED13									0.00	0	0
NED14 On 29/11/2023 Spot Bond				98.77422		98.70577			0.00	0	0
Total NED14 SPOT									0.00	0	0
Total For NED14									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NED15 On 08/04/2024 Spot Bond			10.05500	104.03199	10.07000	103.86029			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				99.86671		99.79329			0.00	0	0
Total NED16 SPOT									0.00	0	0
Total For NED16									0.00	0	0
NED17 On 14/10/2024 Spot Bond				101.09417		101.02433			0.00	0	0
Total NED17 SPOT									0.00	0	0
Total For NED17									0.00	0	0
NED18 On 16/01/2025 Spot Bond				101.10227		101.02937			0.00	0	0
Total NED18 SPOT									0.00	0	0
Total For NED18									0.00	0	0
NED9 On 06/07/2017 Spot Bond				101.00127		100.94742			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	116.73142	9.44500	116.64364			0.00	0	0
Total NEDH1A SPOT									0.00	0	0
Total For NEDH1A									0.00	0	0
NEDH1 On 20/11/2018 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total NEDH1B SPOT									0.00	0	0
Total For NEDH1B									0.00	0	0
NHM00 On 04/09/2015 Spot Bond				100.05274		99.98215			0.00	0	0
Total NHM001 SPOT									0.00	0	0
Total For NHM001									0.00	0	0
NHM00 On 25/11/2020 Spot Bond			10.00000	109.60600	10.00000	109.52000			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			1.99000	168.76530	1.99000	168.63524			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			2.42000	141.65650	2.42000	141.54223			0.00	0	0
Total NILB11 SPOT									0.00	0	0
Total For NILB11									0.00	0	0
NILB12 On 07/12/2033 Spot Bond			3.45000	184.82773	3.45000	184.65623			0.00	0	0
Total NILB12 SPOT									0.00	0	0
Total For NILB12									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NILB13 On 31/01/2025 Spot Bond			2.81000	107.90642	2.81000	107.80614			0.00	0	0
Total NILB13 SPOT									0.00	0	0
Total For NILB13									0.00	0	0
NILB14 On 31/03/2028 Spot Bond			3.09000	140.61913	3.08500	140.57609			0.00	0	0
Total NILB14 SPOT									0.00	0	0
Total For NILB14									0.00	0	0
NILB15 On 31/03/2028 Spot Bond			3.00000	152.11151	2.99500	152.06077			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			8.71000	105.89511	8.73000	105.73733			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			9.34000	104.59690	9.36000	104.43725			0.00	0	0
Total NQ1A10 SPOT									0.00	0	0
Total For NQ1A10									0.00	0	0
NQ1A11 On 22/05/2016 Spot Bond				100.20204		100.14121			0.00	0	0
Total NQ1A11 SPOT									0.00	0	0
Total For NQ1A11									0.00	0	0
NQ1A16 On 22/05/2048 Spot Bond				100.19130		100.13371			0.00	0	0
Total NQ1A16 SPOT									0.00	0	0
Total For NQ1A16									0.00	0	0
NQ1A17 On 22/05/2050 Spot Bond				100.19806		100.13845			0.00	0	0
Total NQ1A17 SPOT									0.00	0	0
Total For NQ1A17									0.00	0	0
NQ1A18 On 22/05/2049 Spot Bond				100.19403		100.13563			0.00	0	0
Total NQ1A18 SPOT									0.00	0	0
Total For NQ1A18									0.00	0	0
NQ1A19 On 22/05/2050 Spot Bond				100.20586		100.14390			0.00	0	0
Total NQ1A19 SPOT									0.00	0	0
Total For NQ1A19									0.00	0	0
NQ1B10 On 22/05/2020 Spot Bond			9.54000	105.81609	9.56000	105.63027			0.00	0	0
Total NQ1B10 SPOT									0.00	0	0
Total For NQ1B10									0.00	0	0
NQ1B15 On 22/05/2050 Spot Bond				100.20210		100.14127			0.00	0	0
Total NQ1B15 SPOT									0.00	0	0
Total For NQ1B15									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NQ1B1 On 22/05/2049 Spot Bond				100.19941		100.13939				0.00	0	0
Total NQ1B16 SPOT										0.00	0	0
Total For NQ1B16										0.00	0	0
NQ1B1 On 22/05/2052 Spot Bond				100.21732		100.15188				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			9.74000	104.56694	9.76000	104.40475				0.00	0	0
Total NQ1C10 SPOT										0.00	0	0
Total For NQ1C10										0.00	0	0
NQ1C1 On 22/05/2050 Spot Bond				100.20479		100.14315				0.00	0	0
Total NQ1C15 SPOT										0.00	0	0
Total For NQ1C15										0.00	0	0
NQ1C1 On 22/05/2049 Spot Bond				100.20614		100.14409				0.00	0	0
Total NQ1C16 SPOT										0.00	0	0
Total For NQ1C16										0.00	0	0
NQ1C1 On 22/05/2052 Spot Bond				100.22884		100.15992				0.00	0	0
Total NQ1C17 SPOT										0.00	0	0
Total For NQ1C17										0.00	0	0
NQF1D On 22/05/2020 Spot Bond				100.25557		100.17858				0.00	0	0
Total NQF1D5 SPOT										0.00	0	0
Total For NQF1D5										0.00	0	0
NQF1D On 22/05/2016 Spot Bond				100.23930		100.16722				0.00	0	0
Total NQF1D6 SPOT										0.00	0	0
Total For NQF1D6										0.00	0	0
NQF1D On 22/05/2050 Spot Bond				100.21016		100.14691				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			8.64500	110.71653	8.66000	110.59199				0.00	0	600,000,000
Total NRA018 SPOT										0.00	0	600,000,000
Total For NRA018										0.00	0	600,000,000
NRA02 On 31/10/2022 Spot Bond			9.37500	116.16277	9.39000	115.98944				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			1.88500	174.03384	1.88500	173.90126				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NRA021 On 30/11/2028 Spot Bond			10.22000	114.72228	10.16000	115.11045			0.00	0	3,020,000,000
Total NRA028 SPOT									0.00	0	3,020,000,000
Total For NRA028									0.00	0	3,020,000,000
NTC12 On 25/08/2016 Spot Bond				101.01792		100.95780			0.00	0	0
Total NTC12 SPOT									0.00	0	0
Total For NTC12									0.00	0	0
NTC15 On 26/07/2015 Spot Bond				100.81276		100.75610			0.00	708,000,000	354,000,000
Total NTC15 SPOT									0.00	708,000,000	354,000,000
Total For NTC15									0.00	708,000,000	354,000,000
NTC16 On 22/03/2018 Spot Bond				101.51565		101.45177			0.00	0	0
Total NTC16 SPOT									0.00	0	0
Total For NTC16									0.00	0	0
NTC17 On 27/02/2017 Spot Bond				99.85549		99.87465			0.00	0	0
Total NTC17 SPOT									0.00	0	0
Total For NTC17									0.00	0	0
NTC18 On 27/02/2019 Spot Bond				100.02027		100.03809			0.00	0	0
Total NTC18 SPOT									0.00	0	0
Total For NTC18									0.00	0	0
NYT101 On 28/05/2020 Spot Bond				100.08932		100.02215			0.00	0	0
Total NYT101 SPOT									0.00	0	0
Total For NYT101									0.00	0	0
NYT102 On 28/05/2020 Spot Bond				100.11874		100.02966			0.00	0	0
Total NYT102 SPOT									0.00	0	0
Total For NYT102									0.00	0	0
NYT13U On 28/05/2020 Spot Bond			100.00000	16.50755	100.00000	16.38788			0.00	0	0
Total NYT13U SPOT									0.00	0	0
Total For NYT13U									0.00	0	0
OCT1A On 18/10/2015 Spot Bond			100.00000	89.88852	100.00000	89.23715			0.00	0	0
Total OCT1A1 SPOT									0.00	0	0
Total For OCT1A1									0.00	0	0
OML01 On 27/10/2015 Spot Bond			6.91000	101.61294	6.99000	101.52417			0.00	0	511,800,000
Total OML01 SPOT									0.00	0	511,800,000
Total For OML01									0.00	0	511,800,000
OML02 On 21/11/2024 Spot Bond				99.99350		100.00549			0.00	0	0
Total OML02 SPOT									0.00	0	0
Total For OML02									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
OML03 On 27/11/2024 Spot Bond			9.86000	97.97120	9.88000	97.82411			690,200,000,000.00	70,000,000	70,000,000
Total OML03 SPOT									690,200,000,000.00	70,000,000	70,000,000
Total For OML03									690,200,000,000.00	70,000,000	70,000,000
OML04 On 19/03/2025 Spot Bond				101.71479		101.64577			0.00	20,000,000	10,000,000
Total OML04 SPOT									0.00	20,000,000	10,000,000
Total For OML04									0.00	20,000,000	10,000,000
OML05 On 19/03/2025 Spot Bond			10.00500	101.01802	10.02000	100.88180			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			10.55000	100.94696	10.57000	100.76766			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			11.14000	101.08064	11.16000	100.87474			445,600,000,000.00	40,000,000	1,040,000,000
Total OML07 SPOT									445,600,000,000.00	40,000,000	1,040,000,000
Total For OML07									445,600,000,000.00	40,000,000	1,040,000,000
OTCA2 On 31/07/2016 Spot Bond			100.00000	35.41260	100.00000	35.15585			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				99.40000		99.38000			0.00	0	0
Total PBET01 SPOT									0.00	0	0
Total For PBET01									0.00	0	0
PMM12 On 25/11/2020 Spot Bond			10.00000	109.60600	10.00000	109.52000			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				101.80130		101.74192			0.00	0	0
Total PMM16 SPOT									0.00	0	0
Total For PMM16									0.00	0	0
PMM17 On 06/03/2016 Spot Bond				99.86910		99.81243			0.00	300,000,000	100,000,000
Total PMM17 SPOT									0.00	300,000,000	100,000,000
Total For PMM17									0.00	300,000,000	100,000,000
PMM18 On 04/11/2015 Spot Bond				100.53028		100.47296			0.00	0	0
Total PMM18 SPOT									0.00	0	0
Total For PMM18									0.00	0	0
PMM19 On 13/05/2016 Spot Bond				100.36080		100.30049			0.00	0	0
Total PMM19 SPOT									0.00	0	0
Total For PMM19									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PPC00 On 28/03/2016 Spot Bond				101.39168		101.33256			0.00	0	0
Total PPC001 SPOT									0.00	0	0
Total For PPC001									0.00	0	0
PPC00 On 31/12/2018 Spot Bond				101.43835		101.37641			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				100.85549		100.79314			0.00	0	600,000,000
Total PPC003 SPOT									0.00	0	600,000,000
Total For PPC003									0.00	0	600,000,000
PPC00 On 30/06/2021 Spot Bond			9.57500	105.41548	9.59000	105.26524			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				100.67668		100.61766			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				100.69507		100.63441			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				100.70334		100.64195			0.00	0	0
Total PRE1A3 SPOT									0.00	0	0
Total For PRE1A3									0.00	0	0
PRE1B On 27/01/2028 Spot Bond				100.72171		100.65869			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				100.80066		100.73060			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				100.81900		100.74731			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				100.72731		100.65964			0.00	0	0
Total PTH01 SPOT									0.00	0	0
Total For PTH01									0.00	0	0
R010P On 21/12/2025 Spot Bond			7.96000	43.87239	7.98000	43.75519			0.00	0	0
Total R010P SPOT									0.00	0	0
Total For R010P									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R158 On 15/09/2015 Spot Bond			5.92000	104.94574	6.00000	104.87094			94,707,429,472,000.00	15,997,876,600	192,997,500,000
Total R158 SPOT									14,707,429,472,000.00	15,997,876,600	192,997,500,000
Total For R158									14,707,429,472,000.00	15,997,876,600	192,997,500,000
R158P On 15/09/2015 Spot Bond			6.51500	98.14311	6.51500	98.09155			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			6.61500	111.20362	6.61500	111.14464			111,353,065,077,500.00	168,004,998,500	188,777,496,200
Total R159 SPOT									11,353,065,077,500.00	168,004,998,500	188,777,496,200
Total For R159									11,353,065,077,500.00	168,004,998,500	188,777,496,200
R159P On 15/09/2016 Spot Bond			6.44500	92.15439	6.44500	92.10674			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			8.14000	122.12364	8.16000	121.87814			405,054,098,800,000.00	1,523,962,420,000	1,920,969,711,600
Total R186 SPOT									15,054,098,800,000.00	523,962,420,000	920,969,711,600
Total For R186									15,054,098,800,000.00	523,962,420,000	920,969,711,600
R187P On 21/12/2026 Spot Bond			7.88000	40.94052	7.90000	40.82352			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			7.80000	38.26356	7.82000	38.14708			0.00	0	0
Total R188P SPOT									0.00	0	0
Total For R188P									0.00	0	0
R197 On 07/12/2023 Spot Bond			1.48000	286.58955	1.48000	286.38062			444,000,000,000.00	300,000,000	21,645,135,300
Total R197 SPOT									444,000,000,000.00	300,000,000	21,645,135,300
Total For R197									444,000,000,000.00	300,000,000	21,645,135,300
R202 On 07/12/2033 Spot Bond			1.70500	234.55632	1.70500	234.38101			19,641,600,000,000.00	11,520,000,000	215,039,411,200
Total R202 SPOT									19,641,600,000,000.00	11,520,000,000	215,039,411,200
Total For R202									19,641,600,000,000.00	11,520,000,000	215,039,411,200
R2023 On 28/02/2023 Spot Bond			7.97000	100.68593	7.99000	100.50868			038,549,062,247,000.00	130,307,285,100	384,587,197,600
Total R2023 SPOT									18,549,062,247,000.00	130,307,285,100	384,587,197,600
Total For R2023									18,549,062,247,000.00	130,307,285,100	384,587,197,600
R203 On 15/09/2017 Spot Bond			7.14000	104.03645	7.16000	103.93465			929,423,833,714,000.00	410,283,450,100	1,171,816,609,800
Total R203 SPOT									19,423,833,714,000.00	410,283,450,100	1,171,816,609,800
Total For R203									19,423,833,714,000.00	410,283,450,100	1,171,816,609,800
R2030 On 31/01/2030 Spot Bond			8.55500	98.06694	8.57500	97.83903			435,727,221,820,500.00	50,932,463,100	603,967,371,500
Total R2030 SPOT									15,727,221,820,500.00	50,932,463,100	603,967,371,500
Total For R2030									15,727,221,820,500.00	50,932,463,100	603,967,371,500

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2032 On 31/03/2032 Spot Bond			8.65000	97.86565	8.67000	97.62680			721,783,174,840,000.00	83,443,141,600	406,462,549,400
Total R2032 SPOT									1,783,174,840,000.00	83,443,141,600	406,462,549,400
Total For R2032									1,783,174,840,000.00	83,443,141,600	406,462,549,400
R2037 On 31/01/2037 Spot Bond			8.76000	100.31608	8.77500	100.10327			144,993,009,020,000.00	130,706,964,500	557,661,275,300
Total R2037 SPOT									14,993,009,020,000.00	130,706,964,500	557,661,275,300
Total For R2037									14,993,009,020,000.00	130,706,964,500	557,661,275,300
R204 On 21/12/2018 Spot Bond			7.42500	105.32133	7.44000	105.21135			496,229,518,172,500.00	336,192,527,700	618,090,295,800
Total R204 SPOT									16,229,518,172,500.00	336,192,527,700	618,090,295,800
Total For R204									16,229,518,172,500.00	336,192,527,700	618,090,295,800
R2044 On 31/01/2044 Spot Bond			8.83000	102.07383	8.84500	101.84642			366,532,450,554,000.00	41,509,903,800	233,931,359,300
Total R2044 SPOT									16,532,450,554,000.00	41,509,903,800	233,931,359,300
Total For R2044									16,532,450,554,000.00	41,509,903,800	233,931,359,300
R2048 On 28/02/2048 Spot Bond			8.82000	101.44103	8.83500	101.21091			673,969,170,924,000.00	76,413,738,200	388,219,562,100
Total R2048 SPOT									13,969,170,924,000.00	76,413,738,200	388,219,562,100
Total For R2048									13,969,170,924,000.00	76,413,738,200	388,219,562,100
R207 On 15/01/2020 Spot Bond			7.66000	101.16038	7.68000	101.02138			521,759,348,726,000.00	459,759,706,100	543,261,376,100
Total R207 SPOT									11,759,348,726,000.00	459,759,706,100	543,261,376,100
Total For R207									11,759,348,726,000.00	459,759,706,100	543,261,376,100
R208 On 31/03/2021 Spot Bond			7.77500	96.39615	7.79000	96.26858			952,481,954,340,000.00	122,505,717,600	691,855,906,200
Total R208 SPOT									12,481,954,340,000.00	122,505,717,600	691,855,906,200
Total For R208									12,481,954,340,000.00	122,505,717,600	691,855,906,200
R209 On 31/03/2036 Spot Bond			8.70500	77.62172	8.72500	77.41164			946,259,175,796,500.00	223,579,457,300	751,862,029,000
Total R209 SPOT									16,259,175,796,500.00	223,579,457,300	751,862,029,000
Total For R209									16,259,175,796,500.00	223,579,457,300	751,862,029,000
R210 On 31/03/2028 Spot Bond			1.60000	177.22619	1.59500	177.19270			47,968,000,000,000.00	29,980,000,000	75,541,683,600
Total R210 SPOT									17,968,000,000,000.00	29,980,000,000	75,541,683,600
Total For R210									17,968,000,000,000.00	29,980,000,000	75,541,683,600
R211 On 31/01/2017 Spot Bond			0.54000	133.13648	0.54000	133.04964			0.00	0	28,435,294,800
Total R211 SPOT									0.00	0	28,435,294,800
Total For R211									0.00	0	28,435,294,800
R212 On 31/01/2022 Spot Bond			1.50000	138.89526	1.48000	138.96235			20,948,400,000,000.00	13,965,600,000	166,429,549,700
Total R212 SPOT									10,948,400,000,000.00	13,965,600,000	166,429,549,700
Total For R212									10,948,400,000,000.00	13,965,600,000	166,429,549,700
R213 On 28/02/2031 Spot Bond			8.60000	88.08639	8.62000	87.87212			121,034,657,920,000.00	130,352,867,200	633,347,556,300
Total R213 SPOT									11,034,657,920,000.00	130,352,867,200	633,347,556,300
Total For R213									11,034,657,920,000.00	130,352,867,200	633,347,556,300

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R214 On 28/02/2041 Spot Bond			8.75000	78.74600	8.76500	78.56738			343,427,878,625,000.00	153,534,614,700	765,738,953,400
Total R214 SPOT									13,427,878,625,000.00	153,534,614,700	765,738,953,400
Total For R214									13,427,878,625,000.00	153,534,614,700	765,738,953,400
R228C On 15/09/2015 Spot Bond			6.51500	98.14311	6.51500	98.09155			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			6.43500	95.13133	6.43500	95.08222			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			6.44500	92.15439	6.44500	92.10674			0.00	0	0
Total R230C SPOT									0.00	0	0
Total For R230C									0.00	0	0
R327C On 21/06/2015 Spot Bond			6.58500	99.64048	6.58500	99.58677			0.00	0	0
Total R327C SPOT									0.00	0	0
Total For R327C									0.00	0	0
R328C On 21/12/2015 Spot Bond			6.45500	96.53585	6.45500	96.48531			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			6.43500	93.53668	6.43500	93.48787			0.00	0	0
Total R329C SPOT									0.00	0	0
Total For R329C									0.00	0	0
R330C On 21/12/2016 Spot Bond			6.49500	90.53909	6.49500	90.49141			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			7.11500	86.61746	7.13500	86.53308			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			7.16500	83.53880	7.18500	83.44904			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			7.43000	80.02206	7.44500	79.93854			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			7.41000	77.20864	7.42500	77.12260			0.00	0	0
Total R334C SPOT									0.00	0	0
Total For R334C									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
R335C On 21/06/2019 Spot Bond			7.39000	74.50850	7.40500	74.42020				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			7.38000	71.88509	7.39500	71.79476				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			7.62000	68.52098	7.64000	68.41200				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			7.60000	66.07683	7.62000	65.96547				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			7.69500	63.30612	7.71000	63.21135				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			7.66500	61.07621	7.68000	60.98052				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			7.63500	58.94189	7.65000	58.84543				0.00	0	0
Total R341C SPOT										0.00	0	0
Total For R341C										0.00	0	0
R342C On 21/12/2022 Spot Bond			7.60500	56.89862	7.62000	56.80152				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			7.56500	54.98473	7.58000	54.88709				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			7.52500	53.15573	7.54000	53.05766				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			8.08000	48.80942	8.10000	48.69266				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			8.04000	47.08677	8.06000	46.96975				0.00	0	0
Total R346C SPOT										0.00	0	0
Total For R346C										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R347C On 21/06/2025 Spot Bond			8.00000	45.44242	8.02000	45.32525			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			7.96000	43.87239	7.98000	43.75519			0.00	0	0
Total R348C SPOT									0.00	0	0
Total For R348C									0.00	0	0
R349C On 21/06/2026 Spot Bond			7.92000	42.37294	7.94000	42.25580			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			7.88000	40.94052	7.90000	40.82352			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			7.84000	39.57178	7.86000	39.45501			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			7.80000	38.26356	7.82000	38.14708			0.00	0	0
Total R352C SPOT									0.00	0	0
Total For R352C									0.00	0	0
RCSB0 On 15/07/2016 Spot Bond				102.80607		102.73618			0.00	0	0
Total RCSB03 SPOT									0.00	0	0
Total For RCSB03									0.00	0	0
RCSB0 On 12/04/2018 Spot Bond				103.41493		103.34049			0.00	0	0
Total RCSB05 SPOT									0.00	0	0
Total For RCSB05									0.00	0	0
RCSB0 On 17/01/2017 Spot Bond				102.26975		102.19937			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				101.98734		101.91759			0.00	0	0
Total RCSB07 SPOT									0.00	0	0
Total For RCSB07									0.00	0	0
RCSB1 On 30/04/2017 Spot Bond			100.00000	28.72793	100.00000	28.51965			0.00	0	0
Total RCSB1U SPOT									0.00	0	0
Total For RCSB1U									0.00	0	0
RCSB2 On 24/07/2017 Spot Bond			100.00000	14.73255	100.00000	14.62457			0.00	0	0
Total RCSB2U SPOT									0.00	0	0
Total For RCSB2U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RCSB3 On 17/03/2017 Spot Bond			100.00000	33.98266	100.00000	33.73629			0.00	0	0
Total RCSB3U SPOT									0.00	0	0
Total For RCSB3U									0.00	0	0
RCSB4 On 07/11/2015 Spot Bond			100.00000	86.16804	100.00000	85.57785			0.00	0	0
Total RCSB4U SPOT									0.00	0	0
Total For RCSB4U									0.00	0	0
RCSB5 On 10/12/2016 Spot Bond			100.00000	33.55744	100.00000	33.31414			0.00	0	0
Total RCSB5U SPOT									0.00	0	0
Total For RCSB5U									0.00	0	0
RCSB6 On 31/03/2018 Spot Bond			100.00000	19.25216	100.00000	19.10949			0.00	0	0
Total RCSB6U SPOT									0.00	0	0
Total For RCSB6U									0.00	0	0
RDF01 On 04/09/2017 Spot Bond			100.00000	21.25158	100.00000	21.73852			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	7.86226	100.00000	8.46245			0.00	0	0
Total RDF02U SPOT									0.00	0	0
Total For RDF02U									0.00	0	0
RDF03 On 04/04/2018 Spot Bond			100.00000	16.01350	100.00000	16.52855			0.00	0	0
Total RDF03U SPOT									0.00	0	0
Total For RDF03U									0.00	0	0
RDF04 On 04/10/2018 Spot Bond			100.00000	12.85169	100.00000	13.39114			0.00	0	0
Total RDF04U SPOT									0.00	0	0
Total For RDF04U									0.00	0	0
RDF05 On 04/12/2019 Spot Bond			100.00000	8.98611	100.00000	9.55949			0.00	0	0
Total RDF05U SPOT									0.00	0	0
Total For RDF05U									0.00	0	0
RDFB0 On 11/03/2018 Spot Bond				99.80115		101.67855			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				101.67474		101.61526			0.00	400,000,000	200,000,000
Total RDFB03 SPOT									0.00	400,000,000	200,000,000
Total For RDFB03									0.00	400,000,000	200,000,000
RDFB0 On 27/11/2017 Spot Bond				100.02167		100.03866			0.00	0	0
Total RDFB04 SPOT									0.00	0	0
Total For RDFB04									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
RDFB0 On 27/11/2019 Spot Bond				100.02707		100.04076				0.00	0	0
Total RDFB05 SPOT										0.00	0	0
Total For RDFB05										0.00	0	0
RDFC1 On 25/11/2015 Spot Bond				100.13494		100.07696				0.00	0	0
Total RDFC18 SPOT										0.00	0	0
Total For RDFC18										0.00	0	0
RDFC2 On 28/09/2015 Spot Bond				101.34692		101.28836				0.00	0	0
Total RDFC21 SPOT										0.00	0	0
Total For RDFC21										0.00	0	0
RDFC2 On 24/03/2016 Spot Bond				101.35576		101.29587				0.00	412,000,000	206,000,000
Total RDFC22 SPOT										0.00	412,000,000	206,000,000
Total For RDFC22										0.00	412,000,000	206,000,000
RDFC2 On 25/11/2015 Spot Bond				100.11139		100.05567				0.00	0	0
Total RDFC23 SPOT										0.00	0	0
Total For RDFC23										0.00	0	0
RDFC2 On 25/05/2016 Spot Bond				100.11601		100.05797				0.00	0	0
Total RDFC24 SPOT										0.00	0	0
Total For RDFC24										0.00	0	0
REB01 On 21/05/2018 Spot Bond				100.24204		100.17637				0.00	0	0
Total REB01 SPOT										0.00	0	0
Total For REB01										0.00	0	0
REBC0 On 20/11/2015 Spot Bond				100.20207		100.14688				0.00	0	0
Total REBC01 SPOT										0.00	0	0
Total For REBC01										0.00	0	0
RES01U On 02/03/2018 Spot Bond			100.00000	17.47893	100.00000	17.35220				0.00	0	0
Total RES01U SPOT										0.00	0	0
Total For RES01U										0.00	0	0
RES02U On 02/03/2019 Spot Bond			100.00000	11.68322	100.00000	11.59852				0.00	0	0
Total RES02U SPOT										0.00	0	0
Total For RES02U										0.00	0	0
RES03U On 02/03/2020 Spot Bond			100.00000	9.34004	100.00000	9.27234				0.00	0	0
Total RES03U SPOT										0.00	0	0
Total For RES03U										0.00	0	0
RES04U On 02/03/2021 Spot Bond			100.00000	8.45977	100.00000	8.39844				0.00	0	0
Total RES04U SPOT										0.00	0	0
Total For RES04U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
RES12 On 20/08/2015 Spot Bond				100.34858		100.28972				0.00	0	0
Total RES12 SPOT										0.00	0	0
Total For RES12										0.00	0	0
RES15 On 12/11/2017 Spot Bond				101.14987		101.08761				0.00	0	0
Total RES15 SPOT										0.00	0	0
Total For RES15										0.00	0	0
RES18 On 05/02/2018 Spot Bond				100.58405		100.51963				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				101.81832		101.75830				0.00	0	0
Total RES24 SPOT										0.00	0	0
Total For RES24										0.00	0	0
RES27 On 21/10/2016 Spot Bond				100.99557		100.93367				0.00	0	0
Total RES27 SPOT										0.00	0	0
Total For RES27										0.00	0	0
RES29 On 28/11/2016 Spot Bond				100.07597		100.01890				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				101.81495		101.75267				0.00	0	0
Total RES30 SPOT										0.00	0	0
Total For RES30										0.00	0	0
RES31 On 02/10/2015 Spot Bond				101.14381		101.08579				0.00	60,000,000	30,000,000
Total RES31 SPOT										0.00	60,000,000	30,000,000
Total For RES31										0.00	60,000,000	30,000,000
RES32 On 20/10/2017 Spot Bond				100.88938		100.82635				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				88.13624		87.97901				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				83.52815		83.40105				0.00	0	0
Total RP006 SPOT										0.00	0	0
Total For RP006										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RP007 On 30/04/2016 Spot Bond				91.66324		91.47146			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				90.77192		90.57112			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				102.01189		101.92063			0.00	0	0
Total RP013 SPOT									0.00	0	0
Total For RP013									0.00	0	0
RP014 On 27/09/2019 Spot Bond				84.30344		84.18174			0.00	0	0
Total RP014 SPOT									0.00	0	0
Total For RP014									0.00	0	0
RP016 On 10/12/2015 Spot Bond				94.65470		97.15323			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	105.94454	12.35000	105.83937			0.00	0	0
Total RP018 SPOT									0.00	0	0
Total For RP018									0.00	0	0
RP020 On 12/02/2020 Spot Bond			100.00000	14.31568	100.00000	14.21189			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				102.15288		102.08281			0.00	0	0
Total RP026 SPOT									0.00	0	0
Total For RP026									0.00	0	0
RPP01U On 31/08/2018 Spot Bond			100.00000	5.52400	100.00000	6.85512			0.00	0	0
Total RPP01U SPOT									0.00	0	0
Total For RPP01U									0.00	0	0
RPP04U On 07/10/2016 Spot Bond			100.00000	37.49919	100.00000	37.22435			0.00	0	0
Total RPP04U SPOT									0.00	0	0
Total For RPP04U									0.00	0	0
RPP07U On 31/01/2016 Spot Bond			100.00000	55.33218	100.00000	54.93102			0.00	0	0
Total RPP07U SPOT									0.00	0	0
Total For RPP07U									0.00	0	0
RPP08U On 30/04/2020 Spot Bond			100.00000	14.22344	100.00000	14.06821			0.00	0	0
Total RPP08U SPOT									0.00	0	0
Total For RPP08U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RPP09I On 21/11/2016 Spot Bond			100.00000	40.51896	100.00000	40.22521			0.00	0	0
Total RPP09U SPOT									0.00	0	0
Total For RPP09U									0.00	0	0
RPS00 On 16/11/2022 Spot Bond				100.62292		100.48286			0.00	0	0
Total RPS001 SPOT									0.00	0	0
Total For RPS001									0.00	0	0
RPS00 On 30/04/2025 Spot Bond				78.61204		78.48790			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			9.07500	105.11168	9.09000	104.96619			0.00	0	835,000,000
Total RW21 SPOT									0.00	0	835,000,000
Total For RW21									0.00	0	835,000,000
RW23 On 10/12/2023 Spot Bond			9.42000	100.28999	9.44000	104.83869			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			9.86000	102.59536	9.88000	107.46970			0.00	0	50,000,000
Total RW28 SPOT									0.00	0	50,000,000
Total For RW28									0.00	0	50,000,000
SBC2 On 28/04/2016 Spot Bond				96.18329		96.19622			0.00	0	0
Total SBC2 SPOT									0.00	0	0
Total For SBC2									0.00	0	0
SBK12 On 24/11/2016 Spot Bond			7.81500	104.35067	7.81500	104.28547		1,406,700,000,000.00		180,000,000	90,000,000
Total SBK12 SPOT								1,406,700,000,000.00		180,000,000	90,000,000
Total For SBK12								1,406,700,000,000.00		180,000,000	90,000,000
SBK12/R157 On 25/11/2020 Spot Bond			10.00000	109.60600	10.00000	109.52000			0.00	0	0
Total SBK12/R157 SPOT									0.00	0	0
Total For SBK12/R157									0.00	0	0
SBK13 On 24/11/2016 Spot Bond				100.09120		100.02237			0.00	0	0
Total SBK13 SPOT									0.00	0	0
Total For SBK13									0.00	0	0
SBK14 On 01/12/2017 Spot Bond			9.38000	100.61136	9.40000	100.49142			0.00	0	9,920,000,000
Total SBK14 SPOT									0.00	0	9,920,000,000
Total For SBK14									0.00	0	9,920,000,000
SBK15 On 23/01/2022 Spot Bond				101.64072		101.57756			0.00	0	0
Total SBK15 SPOT									0.00	0	0
Total For SBK15									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBK16 On 15/03/2023 Spot Bond				102.84747		102.78393			0.00	0	0
Total SBK16 SPOT									0.00	0	0
Total For SBK16									0.00	0	0
SBK17 On 30/07/2024 Spot Bond				102.11336		102.04694			0.00	0	0
Total SBK17 SPOT									0.00	0	0
Total For SBK17									0.00	0	0
SBK18 On 24/10/2020 Spot Bond				100.26603		100.19587			0.00	0	0
Total SBK18 SPOT									0.00	0	0
Total For SBK18									0.00	0	0
SBK19 On 24/10/2019 Spot Bond				100.87394		100.80553			0.00	0	0
Total SBK19 SPOT									0.00	0	0
Total For SBK19									0.00	0	0
SBK20 On 02/12/2024 Spot Bond				99.97496		99.90074			0.00	0	0
Total SBK20 SPOT									0.00	0	0
Total For SBK20									0.00	0	0
SBK21 On 28/01/2025 Spot Bond				100.88293		100.80551			0.00	0	0
Total SBK21 SPOT									0.00	0	0
Total For SBK21									0.00	0	0
SBK22 On 28/05/2025 Spot Bond			100.00000	0.02088	100.00000	0.02069		010,000,000,000,000.00	10,100,000,000	100,000,000,000	
Total SBK22 SPOT								10,000,000,000,000.00	10,100,000,000	100,000,000,000	
Total For SBK22								10,000,000,000,000.00	10,100,000,000	100,000,000,000	
SBK23 On 28/05/2027 Spot Bond			100.00000	11.66764	100.00000	11.59077		656,000,000,000,000.00	26,560,000,000	100,000,000,000	
Total SBK23 SPOT								6,000,000,000,000.00	26,560,000,000	100,000,000,000	
Total For SBK23								6,000,000,000,000.00	26,560,000,000	100,000,000,000	
SBK9 On 10/04/2018 Spot Bond			8.92500	99.87578	8.94000	99.76739		0.00	0	2,370,000,000	
Total SBK9 SPOT								0.00	0	2,370,000,000	
Total For SBK9								0.00	0	2,370,000,000	
SBN27 On 15/09/2015 Spot Bond			7.41000	104.50119	7.49000	104.41452		0.00	0	0	
Total SBN27 SPOT								0.00	0	0	
Total For SBN27								0.00	0	0	
SBN29 On 15/09/2015 Spot Bond			7.93500	104.34545	7.93500	104.27897		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			7.17000	104.57254	7.25000	104.48777		0.00	0	0	
Total SBN31 SPOT								0.00	0	0	
Total For SBN31								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBN33 On 15/09/2017 Spot Bond			8.54000	101.13622	8.56000	101.02651			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			7.31500	104.52942	7.39500	104.44350			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			7.97500	104.33360	7.97500	104.26680			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				101.58365		101.52339			0.00	0	0
Total SBN45 SPOT									0.00	0	0
Total For SBN45									0.00	0	0
SBN51 On 03/10/2016 Spot Bond				101.20043		101.13573			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			8.19000	103.16148	8.21000	103.05216			0.00	0	0
Total SBS13 SPOT									0.00	0	0
Total For SBS13									0.00	0	0
SBS15 On 26/04/2016 Spot Bond				101.08622		101.02900			0.00	0	100,000,000
Total SBS15 SPOT									0.00	0	100,000,000
Total For SBS15									0.00	0	100,000,000
SBS16 On 22/09/2018 Spot Bond				101.46959		101.40656			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				102.67786		102.61326			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			9.53500	107.38003	9.55000	107.22844			0.00	0	0
Total SBS19 SPOT									0.00	0	0
Total For SBS19									0.00	0	0
SBS20 On 15/05/2026 Spot Bond			10.04000	100.51955	10.06000	100.30822			0.00	0	0
Total SBS20 SPOT									0.00	0	0
Total For SBS20									0.00	0	0
SBS21 On 15/05/2026 Spot Bond				100.39000		100.32146			0.00	0	0
Total SBS21 SPOT									0.00	0	0
Total For SBS21									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SBS23 On 23/05/2017 Spot Bond				100.32670		100.26539				0.00	0	1,000,000,000
Total SBS23 SPOT										0.00	0	1,000,000,000
Total For SBS23										0.00	0	1,000,000,000
SBS24 On 24/05/2019 Spot Bond				101.32271		101.26098				0.00	0	0
Total SBS24 SPOT										0.00	0	0
Total For SBS24										0.00	0	0
SBS25 On 24/05/2019 Spot Bond			9.00500	99.74563	9.02000	99.62486		54,030,000,000,000.00		6,000,000,000	2,330,000,000	
Total SBS25 SPOT								54,030,000,000,000.00		6,000,000,000	2,330,000,000	
Total For SBS25								54,030,000,000,000.00		6,000,000,000	2,330,000,000	
SBS26 On 28/02/2017 Spot Bond			100.00000	24.32836	100.00000	24.16541				0.00	0	0
Total SBS26U SPOT										0.00	0	0
Total For SBS26U										0.00	0	0
SBS27 On 20/02/2024 Spot Bond			9.51000	106.41724	9.53000	106.21574				0.00	0	2,500,000,000
Total SBS27 SPOT										0.00	0	2,500,000,000
Total For SBS27										0.00	0	2,500,000,000
SBS28 On 23/04/2017 Spot Bond				100.53796		100.47953				0.00	0	0
Total SBS28 SPOT										0.00	0	0
Total For SBS28										0.00	0	0
SBS29 On 12/06/2019 Spot Bond			9.02000	102.98220	9.04000	102.84134				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			10.05000	88.01594	10.07000	87.82551				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				101.08877		101.03077				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			9.79000	104.55522	9.81000	104.33339				0.00	0	0
Total SBS31 SPOT										0.00	0	0
Total For SBS31										0.00	0	0
SBS32 On 19/09/2017 Spot Bond				101.47250		101.41345				0.00	0	0
Total SBS32 SPOT										0.00	0	0
Total For SBS32										0.00	0	0
SBS33 On 19/09/2019 Spot Bond				101.51289		101.45218				0.00	0	0
Total SBS33 SPOT										0.00	0	0
Total For SBS33										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS34 On 19/09/2024 Spot Bond			9.94000	102.95816	9.96000	102.75640			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				100.66992		100.60964			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				100.68778		100.62586			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			9.06000	98.63916	9.08000	98.49384			0.00	0	0
Total SBS37 SPOT									0.00	0	0
Total For SBS37									0.00	0	0
SBS38 On 29/01/2025 Spot Bond			10.24000	96.11318	10.26000	95.91848			0.00	0	1,500,000,000
Total SBS38 SPOT									0.00	0	1,500,000,000
Total For SBS38									0.00	0	1,500,000,000
SBS39 On 29/01/2030 Spot Bond			10.65000	96.37363	10.67000	96.15168			0.00	0	0
Total SBS39 SPOT									0.00	0	0
Total For SBS39									0.00	0	0
SBS4 On 16/11/2021 Spot Bond			9.47500	96.21106	9.49000	96.06908			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			7.61500	108.49881	7.61500	108.43164		3,234,852,000,000.00		424,800,000	542,400,000
Total SBS9 SPOT								3,234,852,000,000.00		424,800,000	542,400,000
Total For SBS9								3,234,852,000,000.00		424,800,000	542,400,000
SBSI11 On 07/12/2023 Spot Bond			2.09000	274.47576	2.09000	274.26199			0.00	0	0
Total SBSI11 SPOT									0.00	0	0
Total For SBSI11									0.00	0	0
SBSI12 On 31/01/2017 Spot Bond			1.18500	131.75030	1.18500	131.65735		4,029,000,000,000.00		3,400,000,000	1,900,000,000
Total SBSI12 SPOT								4,029,000,000,000.00		3,400,000,000	1,900,000,000
Total For SBSI12								4,029,000,000,000.00		3,400,000,000	1,900,000,000
SCM10 On 15/09/2017 Spot Bond			100.00000	25.89660	100.00000	25.70886			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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SF2BU On 11/02/2045 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total SF2BU SPOT										0.00	0	0
Total For SF2BU										0.00	0	0
SF2CU On 11/02/2045 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total SF2CU SPOT										0.00	0	0
Total For SF2CU										0.00	0	0
SF2DU On 11/02/2045 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total SF2DU SPOT										0.00	0	0
Total For SF2DU										0.00	0	0
SGI002 On 10/07/2017 Spot Bond				101.01731		100.95781				0.00	0	0
Total SGI002 SPOT										0.00	0	0
Total For SGI002										0.00	0	0
SHF01 On 15/12/2016 Spot Bond			100.00000	25.33919	100.00000	25.15548				0.00	0	0
Total SHF01 SPOT										0.00	0	0
Total For SHF01										0.00	0	0
SHI02 On 01/10/2021 Spot Bond				82.63494		82.63494				0.00	0	0
Total SHI02 SPOT										0.00	0	0
Total For SHI02										0.00	0	0
SHI05 On 31/01/2017 Spot Bond			1.81000	130.42524	1.81000	130.32654				0.00	0	0
Total SHI05 SPOT										0.00	0	0
Total For SHI05										0.00	0	0
SHPCB On 03/04/2017 Spot Bond			6.50000	101.03648	6.50000	100.98352				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				102.78855		102.72549				0.00	310,000,000	155,000,000
Total SHS01 SPOT										0.00	310,000,000	155,000,000
Total For SHS01										0.00	310,000,000	155,000,000
SHS03 On 29/06/2015 Spot Bond				101.35577		101.29194				0.00	0	0
Total SHS03 SPOT										0.00	0	0
Total For SHS03										0.00	0	0
SHS04 On 29/06/2017 Spot Bond				102.92583		102.86245				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			8.64000	103.89494	8.66000	103.78503				0.00	0	260,000,000
Total SHS05 SPOT										0.00	0	260,000,000
Total For SHS05										0.00	0	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
SHS06 On 12/12/2017 Spot Bond				102.52757		102.46282			0.00	0	0
Total SHS06 SPOT									0.00	0	0
Total For SHS06									0.00	0	0
SHS07 On 10/04/2016 Spot Bond				101.27240		101.21067			0.00	214,000,000	107,000,000
Total SHS07 SPOT									0.00	214,000,000	107,000,000
Total For SHS07									0.00	214,000,000	107,000,000
SHS08 On 21/05/2016 Spot Bond				101.47081		101.40671			0.00	0	0
Total SHS08 SPOT									0.00	0	0
Total For SHS08									0.00	0	0
SHS11L On 19/11/2016 Spot Bond			100.00000	33.81767	100.00000	33.57250			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	109.60600	10.00000	109.52000			0.00	0	0
Total SHS11U/JIBAR SPOT									0.00	0	0
Total For SHS11U/JIBAR									0.00	0	0
SHS12 On 12/12/2016 Spot Bond				101.71950		101.65774			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				101.68080		101.61827			0.00	0	0
Total SHS14 SPOT									0.00	0	0
Total For SHS14									0.00	0	0
SHS16L On 29/06/2016 Spot Bond			100.00000	38.27063	100.00000	37.99317			0.00	0	0
Total SHS16U SPOT									0.00	0	0
Total For SHS16U									0.00	0	0
SHS17L On 30/09/2016 Spot Bond			100.00000	46.46150	100.00000	46.12467			0.00	0	0
Total SHS17U SPOT									0.00	0	0
Total For SHS17U									0.00	0	0
SHS18L On 30/11/2016 Spot Bond			100.00000	38.48407	100.00000	32.20420			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			9.48000	103.62496	9.50000	103.50614			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				100.94887		100.88020			0.00	0	0
Total SHS20 SPOT									0.00	0	0
Total For SHS20									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SHS22 On 23/02/2020 Spot Bond				100.15629		100.08944			0.00	0	0
Total SHS22 SPOT									0.00	0	0
Total For SHS22									0.00	0	0
SLI2 On 15/08/2016 Spot Bond			7.86500	104.80698	7.86500	104.74000			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 15/08/2023 Spot Bond			9.17500	101.22943	9.04000	101.52110			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			8.59000	101.03459	8.66000	100.82284			0.00	0	4,020,000,000
Total SNT01 SPOT									0.00	0	4,020,000,000
Total For SNT01									0.00	0	4,020,000,000
SPDA2 On 21/08/2016 Spot Bond				100.22862		100.16659			0.00	0	0
Total SPDA2 SPOT									0.00	0	0
Total For SPDA2									0.00	0	0
SPDA3 On 21/08/2015 Spot Bond				100.28988		100.23145			0.00	0	0
Total SPDA3 SPOT									0.00	0	0
Total For SPDA3									0.00	0	0
SPDA4 On 21/08/2017 Spot Bond				100.63396		100.57290			0.00	0	0
Total SPDA4 SPOT									0.00	0	0
Total For SPDA4									0.00	0	0
SPDA5 On 21/08/2024 Spot Bond				100.21868		100.15894			0.00	400,000,000	200,000,000
Total SPDA5 SPOT									0.00	400,000,000	200,000,000
Total For SPDA5									0.00	400,000,000	200,000,000
SPDA6 On 21/08/2024 Spot Bond				100.22452		100.16319			0.00	0	0
Total SPDA6 SPOT									0.00	0	0
Total For SPDA6									0.00	0	0
SPG00 On 31/10/2016 Spot Bond				100.10645		100.03799			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			8.24000	105.48985	8.26000	105.39912			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				101.12860		101.07002			0.00	0	0
Total SSA04 SPOT									0.00	0	0
Total For SSA04									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SSA05 On 16/04/2018 Spot Bond				100.96748		100.90493			0.00	0	0
Total SSA05 SPOT									0.00	0	0
Total For SSA05									0.00	0	0
SSA06 On 16/04/2020 Spot Bond			9.36500	95.98070	9.38000	95.85281			0.00	0	2,140,000,000
Total SSA06 SPOT									0.00	0	2,140,000,000
Total For SSA06									0.00	0	2,140,000,000
SSN00 On 01/03/2017 Spot Bond				99.99998		99.93794			0.00	0	0
Total SSN001 SPOT									0.00	0	0
Total For SSN001									0.00	0	0
SSN00 On 26/03/2017 Spot Bond				101.52473		101.45532			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				100.75526		100.68929			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			9.34500	89.66107	9.36000	89.53242			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			9.34500	89.66107	9.36000	89.53242			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			9.08000	95.94485	9.10000	95.80315			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				101.65586		101.59038			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			8.02000	102.20107	8.04000	102.09423			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			2.31000	112.87453	2.31000	112.78449			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			8.73500	101.34668	8.75000	101.23081			0.00	0	0
Total SSN012 SPOT									0.00	0	0
Total For SSN012									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SSN01: On 26/08/2018 Spot Bond			8.50000	100.13723	8.50000	100.06859			0.00	0	0
Total SSN015 SPOT									0.00	0	0
Total For SSN015									0.00	0	0
SSN01: On 21/12/2026 Spot Bond			10.18000	106.80568	10.20000	106.58225			0.00	0	0
Total SSN017 SPOT									0.00	0	0
Total For SSN017									0.00	0	0
SSN01: On 02/09/2016 Spot Bond				99.98163		99.92664			0.00	0	0
Total SSN018 SPOT									0.00	0	0
Total For SSN018									0.00	0	0
SSN02: On 28/02/2031 Spot Bond			10.47000	75.24880	10.49000	75.06433			0.00	0	0
Total SSN021 SPOT									0.00	0	0
Total For SSN021									0.00	0	0
SSN02: On 21/01/2019 Spot Bond				100.89151		100.82691			0.00	0	0
Total SSN024 SPOT									0.00	0	0
Total For SSN024									0.00	0	0
SSN02: On 16/01/2019 Spot Bond				100.92933		100.86793			0.00	0	0
Total SSN026 SPOT									0.00	0	0
Total For SSN026									0.00	0	0
SSN02: On 25/09/2019 Spot Bond				101.51990		101.45198			0.00	0	0
Total SSN027 SPOT									0.00	0	0
Total For SSN027									0.00	0	0
SSN02: On 16/10/2019 Spot Bond				101.03811		100.96948			0.00	0	0
Total SSN028 SPOT									0.00	0	0
Total For SSN028									0.00	0	0
SSN02: On 07/12/2023 Spot Bond				99.28369		99.20754			0.00	0	0
Total SSN029 SPOT									0.00	0	0
Total For SSN029									0.00	0	0
SSN03: On 24/05/2017 Spot Bond				100.14852		100.08482			0.00	0	0
Total SSN030 SPOT									0.00	0	0
Total For SSN030									0.00	0	0
SSN03: On 16/02/2016 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total SSN031 SPOT									0.00	0	0
Total For SSN031									0.00	0	0
SSN03: On 17/03/2020 Spot Bond				101.68159		101.61398			0.00	0	0
Total SSN033 SPOT									0.00	0	0
Total For SSN033									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SSN03 On 02/06/2020 Spot Bond			100.00000		100.00000	100.00000				0.00	0	0
Total SSN034 SPOT										0.00	0	0
Total For SSN034										0.00	0	0
SY1229 On 29/05/2015 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total SY1229 SPOT										0.00	0	0
Total For SY1229										0.00	0	0
SY1230 On 09/06/2015 Spot Bond				99.86014		99.80769				0.00	0	0
Total SY1230 SPOT										0.00	0	0
Total For SY1230										0.00	0	0
SY1231 On 10/06/2015 Spot Bond				99.84212		99.78949				0.00	0	0
Total SY1231 SPOT										0.00	0	0
Total For SY1231										0.00	0	0
SY1232 On 17/06/2015 Spot Bond				99.72059		99.66821				0.00	0	0
Total SY1232 SPOT										0.00	0	0
Total For SY1232										0.00	0	0
SY1234 On 26/08/2015 Spot Bond				98.43867		98.38421				0.00	0	0
Total SY1234 SPOT										0.00	0	0
Total For SY1234										0.00	0	0
SY1235 On 21/07/2015 Spot Bond				99.12405		99.07150				0.00	0	0
Total SY1235 SPOT										0.00	0	0
Total For SY1235										0.00	0	0
SY1237 On 28/07/2015 Spot Bond				99.42008		99.47280				0.00	0	0
Total SY1237 SPOT										0.00	0	0
Total For SY1237										0.00	0	0
SY1238 On 28/07/2015 Spot Bond				99.41987		99.47261				0.00	0	0
Total SY1238 SPOT										0.00	0	0
Total For SY1238										0.00	0	0
SY1239 On 04/08/2015 Spot Bond				99.52491		99.57770				0.00	0	0
Total SY1239 SPOT										0.00	0	0
Total For SY1239										0.00	0	0
SY1240 On 14/08/2015 Spot Bond				98.68872		98.63556				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				98.62572		98.57286				0.00	0	0
Total SY1241 SPOT										0.00	0	0
Total For SY1241										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SY1242 On 17/08/2015 Spot Bond				98.63532		98.58215				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				98.63919		98.58618				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				98.61759		98.56442				0.00	0	0
Total SY1244 SPOT										0.00	0	0
Total For SY1244										0.00	0	0
SY1245 On 17/06/2015 Spot Bond				99.58166		99.56557				0.00	0	0
Total SY1245 SPOT										0.00	0	0
Total For SY1245										0.00	0	0
SY1246 On 21/08/2015 Spot Bond				98.56442		98.51125				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			100.00000	80.57395	100.00000	100.00000				0.00	0	0
Total SY1247 SPOT										0.00	0	0
Total For SY1247										0.00	0	0
SZ18 On 30/09/2015 Spot Bond			6.38000	104.04934	6.46000	103.96828				0.00	0	280,000,000
Total SZ18 SPOT										0.00	0	280,000,000
Total For SZ18										0.00	0	280,000,000
SZ25 On 30/09/2025 Spot Bond			8.79000	102.90965	8.81000	102.70189				0.00	0	0
Total SZ25 SPOT										0.00	0	0
Total For SZ25										0.00	0	0
T12A10 On 21/02/2048 Spot Bond				100.22306		100.16212				0.00	0	0
Total T12A10 SPOT										0.00	0	0
Total For T12A10										0.00	0	0
T12A11 On 21/02/2048 Spot Bond				100.23903		100.16953				0.00	0	0
Total T12A11 SPOT										0.00	0	0
Total For T12A11										0.00	0	0
T12A12 On 21/02/2048 Spot Bond			9.31000	97.40773	9.33000	97.13597				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	55.42341	100.00000	55.02159				0.00	0	0
Total TF108U SPOT										0.00	0	0
Total For TF108U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TFS110 On 18/04/2016 Spot Bond				100.80977		100.75249			0.00	0	0
Total TFS110 SPOT									0.00	0	0
Total For TFS110									0.00	0	0
TFS112 On 02/05/2016 Spot Bond				100.54213		100.48466			0.00	0	0
Total TFS112 SPOT									0.00	0	0
Total For TFS112									0.00	0	0
TFS117 On 02/09/2018 Spot Bond				99.98145		99.92614			0.00	0	0
Total TFS117 SPOT									0.00	0	0
Total For TFS117									0.00	0	0
TFS122 On 20/03/2017 Spot Bond				101.38290		101.32605			0.00	0	0
Total TFS122 SPOT									0.00	0	0
Total For TFS122									0.00	0	0
TFS123 On 20/03/2019 Spot Bond				101.45263		101.39288			0.00	0	0
Total TFS123 SPOT									0.00	0	0
Total For TFS123									0.00	0	0
TFS131 On 21/05/2015 Spot Bond				100.22587					0.00	0	0
Total TFS131 SPOT									0.00	0	0
Total For TFS131									0.00	0	0
TFS132 On 29/07/2015 Spot Bond				101.26655		101.15487			0.00	0	0
Total TFS132 SPOT									0.00	0	0
Total For TFS132									0.00	0	0
TFS133 On 28/07/2016 Spot Bond				100.64067		100.58363			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				100.62621		100.56877			0.00	0	0
Total TFS134 SPOT									0.00	0	0
Total For TFS134									0.00	0	0
TFS83 On 28/07/2015 Spot Bond				100.65808		100.60067			0.00	0	0
Total TFS83 SPOT									0.00	0	0
Total For TFS83									0.00	0	0
TFS84 On 28/07/2016 Spot Bond			7.86500	103.86884	7.86500	103.80246			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				100.84748		100.78617			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				100.87003		100.80709			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	102.88391	7.83000	102.81844			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				100.83507		100.77466			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				100.86327		100.80082			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				102.93170		102.86357			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				100.83507		100.77466			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				100.86327		100.80082			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	102.63825	7.16000	102.57843			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				100.91848		100.85202			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				100.91398		100.84784			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				101.02195		100.94797			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				101.00735		100.93442			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				101.44669		101.34167				0.00	0	0
Total TH10D1 SPOT										0.00	0	0
Total For TH10D1										0.00	0	0
TH10D2 On 18/07/2017 Spot Bond				101.39661		101.29527				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				100.83394		100.77362				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				100.87003		100.80709				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	103.21356	8.73000	103.14049				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				100.57307		100.51233				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				100.86327		100.80082				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			8.89500	101.15513	8.91000	101.04235				0.00	0	0
Total TH11A6 SPOT										0.00	0	0
Total For TH11A6										0.00	0	0
TH11A7 On 18/07/2041 Spot Bond				100.40550		100.34483				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				100.88274		100.82021				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				100.92073		100.85411				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				100.90835		100.84262				0.00	0	0
Total TH11B2 SPOT										0.00	0	0
Total For TH11B2										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TH11B3 On 18/07/2041 Spot Bond				100.92375		100.85827				0.00	0	0
Total TH11B3 SPOT										0.00	0	0
Total For TH11B3										0.00	0	0
TH11C1 On 18/07/2041 Spot Bond				101.01970		100.94589				0.00	0	0
Total TH11C1 SPOT										0.00	0	0
Total For TH11C1										0.00	0	0
TH11C2 On 18/07/2041 Spot Bond				101.01521		100.94172				0.00	0	0
Total TH11C2 SPOT										0.00	0	0
Total For TH11C2										0.00	0	0
TH11C3 On 18/07/2041 Spot Bond				100.99662		100.92588				0.00	0	0
Total TH11C3 SPOT										0.00	0	0
Total For TH11C3										0.00	0	0
TH11D1 On 18/07/2041 Spot Bond				101.36877		101.26947				0.00	0	0
Total TH11D1 SPOT										0.00	0	0
Total For TH11D1										0.00	0	0
TH11D2 On 18/07/2041 Spot Bond				101.37323		101.27359				0.00	0	0
Total TH11D2 SPOT										0.00	0	0
Total For TH11D2										0.00	0	0
TH11D3 On 18/07/2041 Spot Bond				101.37705		101.27886				0.00	0	0
Total TH11D3 SPOT										0.00	0	0
Total For TH11D3										0.00	0	0
TH12A1 On 21/08/2048 Spot Bond				100.22014		100.16001				0.00	0	0
Total TH12A1 SPOT										0.00	0	0
Total For TH12A1										0.00	0	0
TH12A2 On 21/08/2019 Spot Bond				100.22743		100.16530				0.00	0	0
Total TH12A2 SPOT										0.00	0	0
Total For TH12A2										0.00	0	0
TH12A3 On 21/08/2019 Spot Bond			9.26000	102.19866	9.28000	102.05340				0.00	0	0
Total TH12A3 SPOT										0.00	0	0
Total For TH12A3										0.00	0	0
TH12A4 On 21/02/2048 Spot Bond				100.22306		100.16212				0.00	0	0
Total TH12A4 SPOT										0.00	0	0
Total For TH12A4										0.00	0	0
TH12A5 On 21/02/2048 Spot Bond				100.23325		100.16953				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			9.17000	100.16960	9.19000	100.02722			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				100.22721		100.16107			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				100.23903		100.16953			0.00	0	0
Total TH12A8 SPOT									0.00	0	0
Total For TH12A8									0.00	0	0
TH12A9 On 21/02/2048 Spot Bond			9.28000	99.07032	9.30000	98.93338			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				100.24634		100.17904			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				100.24634		100.17904			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				100.25230		100.17904			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				100.25230		100.17904			0.00	0	0
Total TH12B4 SPOT									0.00	0	0
Total For TH12B4									0.00	0	0
TH12C1 On 21/08/2019 Spot Bond				100.26954		100.19589			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				100.26954		100.19589			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				100.27586		100.19589			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				100.27557		100.19568			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				100.36298		100.26372				0.00	0	0
Total TH12D1 SPOT										0.00	0	0
Total For TH12D1										0.00	0	0
TH12D On 21/02/2048 Spot Bond				100.36298		100.26372				0.00	0	0
Total TH12D2 SPOT										0.00	0	0
Total For TH12D2										0.00	0	0
TH12D On 21/08/2019 Spot Bond				100.56237		100.44929				0.00	0	0
Total TH12D3 SPOT										0.00	0	0
Total For TH12D3										0.00	0	0
TH12D On 21/02/2048 Spot Bond				100.36930		100.26248				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				100.88388		100.82127				0.00	0	0
Total TH9A10 SPOT										0.00	0	0
Total For TH9A10										0.00	0	0
THE8A On 18/04/2036 Spot Bond			101.06155	6.43369	101.06155	6.38609				0.00	0	0
Total THE8A1 SPOT										0.00	0	0
Total For THE8A1										0.00	0	0
THE8A On 18/04/2036 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total THE8A2 SPOT										0.00	0	0
Total For THE8A2										0.00	0	0
THE8A On 18/04/2036 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total THE8A3 SPOT										0.00	0	0
Total For THE8A3										0.00	0	0
THE8B On 18/04/2036 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total THE8B1 SPOT										0.00	0	0
Total For THE8B1										0.00	0	0
THE8C On 18/04/2036 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total THE8C1 SPOT										0.00	0	0
Total For THE8C1										0.00	0	0
THE8D On 18/04/2036 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total THE8D1 SPOT										0.00	0	0
Total For THE8D1										0.00	0	0
THE9A On 18/07/2016 Spot Bond				101.07687		101.01821				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				100.86679		100.80540			0.00	188,000,000	94,000,000
Total THE9A2 SPOT									0.00	188,000,000	94,000,000
Total For THE9A2									0.00	188,000,000	94,000,000
THE9A: On 18/07/2016 Spot Bond				101.25467		101.19508			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				100.86679		100.80540			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				100.87818		100.81598			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				100.88388		100.82127			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				100.85995		100.79905			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				100.87818		100.81598			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				100.94084		100.87412			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				100.94084		100.87412			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				100.94084		100.87412			0.00	0	0
Total THE9B3 SPOT									0.00	0	0
Total For THE9B3									0.00	0	0
THE9C: On 18/07/2016 Spot Bond				101.03190		100.95862			0.00	0	0
Total THE9C1 SPOT									0.00	0	0
Total For THE9C1									0.00	0	0
THE9C: On 18/07/2039 Spot Bond				101.05465		100.97973			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				101.02621		100.95334			0.00	0	0
Total THE9C3 SPOT									0.00	0	0
Total For THE9C3									0.00	0	0
THE9D On 18/07/2016 Spot Bond				101.48016		101.37451			0.00	0	0
Total THE9D1 SPOT									0.00	0	0
Total For THE9D1									0.00	0	0
THE9D On 18/07/2039 Spot Bond				101.50846		101.40076			0.00	0	0
Total THE9D2 SPOT									0.00	0	0
Total For THE9D2									0.00	0	0
THE9D On 18/07/2016 Spot Bond				101.49714		101.39026			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			9.61000	88.31694	9.63000	88.18343			0.00	0	0
Total TL20 SPOT									0.00	0	0
Total For TL20									0.00	0	0
TL20/R On 25/11/2020 Spot Bond			10.00000	109.60600	10.00000	109.52000			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			8.19000	102.75582	8.21000	102.64422			0.00	0	11,665,000,000
Total TN17 SPOT									0.00	0	11,665,000,000
Total For TN17									0.00	0	11,665,000,000
TN20 On 17/09/2020 Spot Bond			9.50500	106.20403	9.52000	106.06072		756,598,000,000.00		79,600,000	12,127,600,000
Total TN20 SPOT								756,598,000,000.00		79,600,000	12,127,600,000
Total For TN20								756,598,000,000.00		79,600,000	12,127,600,000
TN20U On 14/04/2020 Spot Bond			100.00000	1.62116	100.00000	1.60928			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			9.68000	107.10254	9.70000	106.90179			0.00	0	9,370,000,000
Total TN23 SPOT									0.00	0	9,370,000,000
Total For TN23									0.00	0	9,370,000,000
TN25 On 19/08/2025 Spot Bond			9.89000	100.17576	9.91000	99.97097			0.00	0	15,950,000,000
Total TN25 SPOT									0.00	0	15,950,000,000
Total For TN25									0.00	0	15,950,000,000
TN27 On 14/11/2027 Spot Bond			9.94000	93.08972	9.96000	92.88248		1,988,000,000,000.00		200,000,000	9,970,000,000
Total TN27 SPOT								1,988,000,000,000.00		200,000,000	9,970,000,000
Total For TN27								1,988,000,000,000.00		200,000,000	9,970,000,000

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			10.32500	102.82709	10.34500	102.58841			0.00	0	32,420,000,000
Total TN30 SPOT									0.00	0	32,420,000,000
Total For TN30									0.00	0	32,420,000,000
TN40 On 09/10/2040 Spot Bond			10.67000	102.22409	10.68500	102.00584			0.00	0	17,000,000,000
Total TN40 SPOT									0.00	0	17,000,000,000
Total For TN40									0.00	0	17,000,000,000
TNF16 On 10/06/2016 Spot Bond				99.83345		101.59000			0.00	11,000,000,000	5,500,000,000
Total TNF16 SPOT									0.00	11,000,000,000	5,500,000,000
Total For TNF16									0.00	11,000,000,000	5,500,000,000
TNF18 On 22/08/2018 Spot Bond				100.06325		100.00171			0.00	400,000,000	104,989,500
Total TNF18 SPOT									0.00	400,000,000	104,989,500
Total For TNF18									0.00	400,000,000	104,989,500
TORQ2 On 15/04/2022 Spot Bond				100.35353		100.29147			0.00	0	0
Total TORQ2 SPOT									0.00	0	0
Total For TORQ2									0.00	0	0
TORQ3 On 15/04/2022 Spot Bond				100.36229		100.29869			0.00	0	0
Total TORQ3 SPOT									0.00	0	0
Total For TORQ3									0.00	0	0
TORQ4 On 15/04/2022 Spot Bond				100.36313		100.29937			0.00	0	0
Total TORQ4 SPOT									0.00	0	0
Total For TORQ4									0.00	0	0
TORQ5 On 15/04/2022 Spot Bond				100.40604		100.33465			0.00	0	0
Total TORQ5 SPOT									0.00	0	0
Total For TORQ5									0.00	0	0
TORQ6 On 15/04/2022 Spot Bond				100.49498		100.40783			0.00	0	0
Total TORQ6 SPOT									0.00	0	0
Total For TORQ6									0.00	0	0
TORQ7 On 15/08/2025 Spot Bond				100.36275		100.29907			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	109.60600	10.00000	109.52000			0.00	0	0
Total TPDA01/JIBAR SPOT									0.00	0	0
Total For TPDA01/JIBAR									0.00	0	0
TPDA0: On 05/04/2017 Spot Bond				101.11055		101.05069			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				101.13300		101.07190				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				100.99312		100.93649				0.00	0	0
Total TPDA04 SPOT										0.00	0	0
Total For TPDA04										0.00	0	0
TPDA0: On 10/04/2019 Spot Bond				100.73115		100.99708				0.00	0	0
Total TPDA05 SPOT										0.00	0	0
Total For TPDA05										0.00	0	0
TR30 On 31/12/2099 Spot Bond			10.00000	100.02767	10.00000	99.94648				0.00	0	0
Total TR30 SPOT										0.00	0	0
Total For TR30										0.00	0	0
TR31 On 31/12/2099 Spot Bond			9.75000	100.02698	9.75000	99.94781				0.00	0	0
Total TR31 SPOT										0.00	0	0
Total For TR31										0.00	0	0
TR32 On 31/12/2099 Spot Bond			100.00000	10.02672	100.00000	9.94850				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				101.51537		101.45514				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				101.60629		101.54242				0.00	0	0
Total TRAA2 SPOT										0.00	0	0
Total For TRAA2										0.00	0	0
TRAA3 On 14/06/2024 Spot Bond			100.00000	9.04985	100.00000	8.94037				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	9.64260	100.00000	9.52593				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				101.65670		101.59080				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	9.99824	100.00000	9.87728				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				101.66677		101.60047				0.00	0	0
Total TRAC1 SPOT										0.00	0	0
Total For TRAC1										0.00	0	0
TRAC2 On 14/06/2024 Spot Bond			100.00000	10.29460	100.00000	10.17006				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				101.94771		101.87008				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	13.91029	100.00000	13.74200				0.00	0	0
Total TRAD2U SPOT										0.00	0	0
Total For TRAD2U										0.00	0	0
TRAE1 On 14/06/2024 Spot Bond				102.56200		102.45940				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	17.88162	100.00000	17.66530				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	12.31906	100.00000	12.22974				0.00	0	0
Total TSE01U SPOT										0.00	0	0
Total For TSE01U										0.00	0	0
TSP167 On 28/05/2015 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total TSP167 SPOT										0.00	0	0
Total For TSP167										0.00	0	0
TSP168 On 11/06/2015 Spot Bond				99.81985		99.76580				0.00	0	0
Total TSP168 SPOT										0.00	0	0
Total For TSP168										0.00	0	0
TSP170 On 09/07/2015 Spot Bond				99.29248		99.23662				0.00	0	0
Total TSP170 SPOT										0.00	0	0
Total For TSP170										0.00	0	0
TSP171 On 23/07/2015 Spot Bond				99.04917		98.99431				0.00	0	0
Total TSP171 SPOT										0.00	0	0
Total For TSP171										0.00	0	0
TSP172 On 06/08/2015 Spot Bond				98.78184		98.72647				0.00	0	0
Total TSP172 SPOT										0.00	0	0
Total For TSP172										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TSP172 On 20/08/2015 Spot Bond				98.50572		98.44968			0.00	0	0
Total TSP173 SPOT									0.00	0	0
Total For TSP173									0.00	0	0
TSP174 On 03/09/2015 Spot Bond				98.23863		98.18241			0.00	1,600,000,000	400,000,000
Total TSP174 SPOT									0.00	1,600,000,000	400,000,000
Total For TSP174									0.00	1,600,000,000	400,000,000
TSP175 On 17/09/2015 Spot Bond				102.93388		102.81807			0.00	3,200,000,000	800,000,000
Total TSP175 SPOT									0.00	3,200,000,000	800,000,000
Total For TSP175									0.00	3,200,000,000	800,000,000
TSP177 On 15/10/2015 Spot Bond				101.75491		101.64045			0.00	0	0
Total TSP177 SPOT									0.00	0	0
Total For TSP177									0.00	0	0
TSP178 On 29/10/2015 Spot Bond				97.18324		97.12690			0.00	0	0
Total TSP178 SPOT									0.00	0	0
Total For TSP178									0.00	0	0
TSP179 On 26/11/2015 Spot Bond				96.70278		96.64721			0.00	18,500,000,000	21,500,000,000
Total TSP179 SPOT									0.00	18,500,000,000	21,500,000,000
Total For TSP179									0.00	18,500,000,000	21,500,000,000
TSP180 On 10/12/2015 Spot Bond				96.37720		96.32059			0.00	600,000,000	200,000,000
Total TSP180 SPOT									0.00	600,000,000	200,000,000
Total For TSP180									0.00	600,000,000	200,000,000
TSP181 On 21/01/2016 Spot Bond				95.69520		95.64001			0.00	0	0
Total TSP181 SPOT									0.00	0	0
Total For TSP181									0.00	0	0
TSP183 On 04/02/2016 Spot Bond				95.47434		95.41959			0.00	0	0
Total TSP183 SPOT									0.00	0	0
Total For TSP183									0.00	0	0
TSP184 On 18/02/2016 Spot Bond				95.12178		95.06592			0.00	0	0
Total TSP184 SPOT									0.00	0	0
Total For TSP184									0.00	0	0
TSP185 On 03/03/2016 Spot Bond				94.79764		94.74109			0.00	0	0
Total TSP185 SPOT									0.00	0	0
Total For TSP185									0.00	0	0
TSP186 On 17/03/2016 Spot Bond				94.42286		94.36517			0.00	0	0
Total TSP186 SPOT									0.00	0	0
Total For TSP186									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TSP187 On 25/06/2015 Spot Bond				99.60395		99.55444			0.00	0	0
Total TSP187 SPOT									0.00	0	0
Total For TSP187									0.00	0	0
TSP188 On 31/03/2016 Spot Bond				94.15369		94.09599			0.00	0	0
Total TSP188 SPOT									0.00	0	0
Total For TSP188									0.00	0	0
TSP189 On 12/11/2015 Spot Bond				97.02385		96.96941			0.00	0	0
Total TSP189 SPOT									0.00	0	0
Total For TSP189									0.00	0	0
TSP190 On 12/05/2016 Spot Bond				93.40322		93.34603			0.00	0	0
Total TSP190 SPOT									0.00	0	0
Total For TSP190									0.00	0	0
TSP191 On 26/05/2016 Spot Bond			100.00000	50.47702	100.00000	50.19026		350,000,000,000,000.00	3,500,000,000	3,500,000,000	
Total TSP191 SPOT								350,000,000,000,000.00	3,500,000,000	3,500,000,000	
Total For TSP191								350,000,000,000,000.00	3,500,000,000	3,500,000,000	
TTO01U On 28/08/2019 Spot Bond			100.00000	13.30361	100.00000	13.20716		0.00	0	0	
Total TTO01U SPOT								0.00	0	0	
Total For TTO01U								0.00	0	0	
TWC08 On 28/07/2015 Spot Bond				102.21699		102.16110		0.00	0	0	
Total TWC083 SPOT								0.00	0	0	
Total For TWC083								0.00	0	0	
TWC08 On 27/05/2015 Spot Bond				100.00000	0.00000	100.00000		0.00	0	0	
Total TWC085 SPOT								0.00	0	0	
Total For TWC085								0.00	0	0	
TWC08 On 02/06/2015 Spot Bond				101.70479		101.65096		0.00	0	0	
Total TWC087 SPOT								0.00	0	0	
Total For TWC087								0.00	0	0	
TWC08 On 22/06/2015 Spot Bond				101.24811		101.19462		0.00	0	0	
Total TWC089 SPOT								0.00	0	0	
Total For TWC089								0.00	0	0	
TWC09 On 21/09/2015 Spot Bond				101.29584		101.23944		0.00	0	0	
Total TWC090 SPOT								0.00	0	0	
Total For TWC090								0.00	0	0	
TWC09 On 10/07/2015 Spot Bond				100.87368		100.82019		0.00	0	0	
Total TWC092 SPOT								0.00	0	0	
Total For TWC092								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TWC09 On 13/07/2015 Spot Bond				100.83802		100.78453				0.00	0	0
Total TWC093 SPOT										0.00	0	0
Total For TWC093										0.00	0	0
TWC09 On 15/07/2015 Spot Bond				100.80236		100.74887				0.00	0	0
Total TWC094 SPOT										0.00	0	0
Total For TWC094										0.00	0	0
TWC09 On 16/10/2015 Spot Bond				100.77258		100.71672				0.00	0	0
Total TWC095 SPOT										0.00	0	0
Total For TWC095										0.00	0	0
TWC09 On 24/07/2015 Spot Bond				100.74887		100.69538				0.00	0	0
Total TWC096 SPOT										0.00	0	0
Total For TWC096										0.00	0	0
TWC09 On 27/07/2015 Spot Bond				100.69634		100.64277				0.00	0	0
Total TWC097 SPOT										0.00	0	0
Total For TWC097										0.00	0	0
TWC09 On 06/11/2015 Spot Bond				100.38676		100.33133				0.00	0	0
Total TWC098 SPOT										0.00	0	0
Total For TWC098										0.00	0	0
TWC09 On 18/08/2015 Spot Bond				100.25219		100.19815				0.00	0	0
Total TWC099 SPOT										0.00	0	0
Total For TWC099										0.00	0	0
TWC10 On 21/08/2015 Spot Bond				100.12514		100.07151				0.00	0	0
Total TWC100 SPOT										0.00	0	0
Total For TWC100										0.00	0	0
TWC10 On 24/08/2015 Spot Bond				100.09007	100.00000	83.40694				0.00	22,600,000,000	17,500,000,000
Total TWC102 SPOT										0.00	22,600,000,000	17,500,000,000
Total For TWC102										0.00	22,600,000,000	17,500,000,000
TWC10 On 25/11/2015 Spot Bond				100.11011		100.05503				0.00	14,300,000,000	7,300,000,000
Total TWC103 SPOT										0.00	14,300,000,000	7,300,000,000
Total For TWC103										0.00	14,300,000,000	7,300,000,000
TWCJ1 On 02/06/2015 Spot Bond				101.88699		101.82740				0.00	0	0
Total TWCJ17 SPOT										0.00	0	0
Total For TWCJ17										0.00	0	0
TWCJ1 On 13/07/2015 Spot Bond				100.93330		100.87373				0.00	0	0
Total TWCJ18 SPOT										0.00	0	0
Total For TWCJ18										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TWCM On 02/06/2015 Spot Bond				101.73082		101.67616			0.00	0	0
Total TWCM17 SPOT									0.00	0	0
Total For TWCM17									0.00	0	0
TWCM On 13/07/2015 Spot Bond				100.85733		100.80261			0.00	0	0
Total TWCM18 SPOT									0.00	0	0
Total For TWCM18									0.00	0	0
UG21 On 02/03/2021 Spot Bond			9.17500	109.31653	9.19000	109.16785			0.00	0	184,000,000
Total UG21 SPOT									0.00	0	184,000,000
Total For UG21									0.00	0	184,000,000
UTR04 On 19/04/2016 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total UTR042 SPOT									0.00	0	0
Total For UTR042									0.00	0	0
VJA01L On 20/01/2023 Spot Bond			100.00000	8.74968	100.00000	8.69725			0.00	0	0
Total VJA01U SPOT									0.00	0	0
Total For VJA01U									0.00	0	0
VJA02L On 20/04/2023 Spot Bond			100.00000	9.07822	100.00000	8.96204			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	8.54727	100.00000	8.49605			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	8.97467	100.00000	8.85980			0.00	0	0
Total VJB02U SPOT									0.00	0	0
Total For VJB02U									0.00	0	0
VKC06 On 29/07/2015 Spot Bond				102.46718		102.40844			0.00	0	0
Total VKC06 SPOT									0.00	0	0
Total For VKC06									0.00	0	0
VKC07 On 04/09/2015 Spot Bond				100.41597		100.35655			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	79.34783	100.00000	78.83369			0.00	0	0
Total VKC07U SPOT									0.00	0	0
Total For VKC07U									0.00	0	0
VKC08 On 28/09/2015 Spot Bond				101.30788		101.24844			0.00	0	0
Total VKC08 SPOT									0.00	0	0
Total For VKC08									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
VKC09 On 25/03/2016 Spot Bond				101.31408		101.25342			0.00	800,000,000	400,000,000
Total VKC09 SPOT									0.00	800,000,000	400,000,000
Total For VKC09									0.00	800,000,000	400,000,000
VKE02 On 08/05/2016 Spot Bond				100.50696		100.44376			0.00	0	0
Total VKE02 SPOT									0.00	0	0
Total For VKE02									0.00	0	0
VKE03 On 08/05/2017 Spot Bond				100.50768		100.44440			0.00	0	0
Total VKE03 SPOT									0.00	0	0
Total For VKE03									0.00	0	0
VKE04 On 28/03/2016 Spot Bond				101.28712		101.22660			0.00	0	0
Total VKE04 SPOT									0.00	0	0
Total For VKE04									0.00	0	0
VKE05 On 28/03/2018 Spot Bond				101.32151		101.25933			0.00	0	0
Total VKE05 SPOT									0.00	0	0
Total For VKE05									0.00	0	0
VKE06 On 08/05/2018 Spot Bond				100.49925		100.43704			0.00	0	0
Total VKE06 SPOT									0.00	0	0
Total For VKE06									0.00	0	0
VKE07 On 08/06/2020 Spot Bond				99.85111		99.78743			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	8.21389	100.00000	8.16467			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	8.69315	100.00000	8.58188			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	8.01148	100.00000	7.96348			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	8.58958	100.00000	8.47964			0.00	0	0
Total VPB02U SPOT									0.00	0	0
Total For VPB02U									0.00	0	0
WRS1L On 25/11/2029 Spot Bond			100.00000	0.00030	100.00000	0.00030			0.00	0	0
Total WRS1U SPOT									0.00	0	0
Total For WRS1U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
WS04 On 30/05/2016 Spot Bond			7.00500	105.25860	7.00500	105.19921			0.00	0	10,000,000,000
Total WS04 SPOT									0.00	0	10,000,000,000
Total For WS04									0.00	0	10,000,000,000
WS05 On 01/08/2018 Spot Bond			1.08000	242.79922	1.08000	242.63003			0.00	0	72,900,000
Total WS05 SPOT									0.00	0	72,900,000
Total For WS05									0.00	0	72,900,000
WSP1 On 28/05/2015 Spot Bond			6.28500	99.93117	6.28500	99.98278			0.00	0	0
Total WSP1 SPOT									0.00	0	0
Total For WSP1									0.00	0	0
WSP2 On 28/05/2017 Spot Bond			7.64000	102.56239	7.66000	102.46274			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			7.98000	103.52313	7.99500	103.40558			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			8.28500	102.97000	8.30500	102.82000			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			8.47500	102.52243	8.49000	102.38266			0.00	0	15,050,000,000
Total WSP5 SPOT									0.00	0	15,050,000,000
Total For WSP5									0.00	0	15,050,000,000
Z014 On 30/06/2015 Spot Bond			5.87000	99.53578	5.95000	99.48106			0.00	0	0
Total Z014 SPOT									0.00	0	0
Total For Z014									0.00	0	0
Z020 On 19/10/2015 Spot Bond			5.80000	97.82376	5.88000	97.74820			0.00	0	0
Total Z020 SPOT									0.00	0	0
Total For Z020									0.00	0	0
Z071 On 01/07/2015 Spot Bond			5.87000	99.51985	5.95000	99.46493			0.00	0	0
Total Z071 SPOT									0.00	0	0
Total For Z071									0.00	0	0
Z083 On 30/09/2019 Spot Bond			7.37000	73.10341	7.38500	73.01446			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	72.13439	100.00000	71.70923			0.00	0	0
Total ZA021 SPOT									0.00	0	0
Total For ZA021									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA029 On 20/09/2016 Spot Bond			100.00000	40.49710	100.00000	40.26704			0.00	0	0
Total ZA029 SPOT									0.00	0	0
Total For ZA029									0.00	0	0
Total for SPOT									37,495,627,624,727,300.00	555,093,286,088	954,580,119,494
Total for SPOT :									37,495,627,624,727,300.00	555,093,286,088	954,580,119,494
Total Futures									37,495,628,451,344,500.00	555,093,295,329	954,580,546,115
Total Options									0.00	0	60,429
Grand Total:									37,495,628,451,344,500.00	555,093,295,329	954,580,606,544