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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 14/07/2015

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EL28 On 06/08/2015 Bond Future			125.41081	125.41081	125.38848	125.38848			0.00	0	0
EL28 On 05/11/2015 Bond Future			125.82600	125.82600	125.80531	125.80531			0.00	0	0
Total EL28 Future									0.00	0	0
EL28 On 06/08/2015 Bond Future	125.01	Put			0.00000	0.00000	0,000		0.00	0	0
EL28 On 06/08/2015 Bond Future	124.99	Call			398.48000	0.39848	420,810		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			388.48000	0.38848	410,810		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			378.48000	0.37848	400,810		0.00	0	0
EL28 On 05/11/2015 Bond Future	127.01	Put			1,204.69000	1.20469	1,184,000		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			1,184.69000	1.18469	1,164,000		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			1,194.69000	1.19469	1,174,000		0.00	0	0
EL28 On 05/11/2015 Bond Future	127.01	Call			0.00000	0.00000	0,000		0.00	0	0
Total EL28 Option									0.00	0	0
Total For EL28									0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33	On	06/08/2015	Bond Future			9.72295	84.28411	9.79976	83.73248			0.00	0	6,396
ES33	On	05/11/2015	Bond Future			9.81463	81.81711	9.89371	81.25818			0.00	0	0
ES33	On	04/02/2016	Bond Future			9.89985	83.20080	9.98135	82.63347			0.00	0	0
Total ES33 Future												0.00	0	6,396
ES33	On	06/08/2015	Bond Future	9.61	Put			1,373.25000	1.37325	821,620		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			1,520.05000	1.52005	968,420		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			1,446.60000	1.44660	894,970		0.00	0	0
ES33	On	06/08/2015	Bond Future	9.61	Call			0.00000	0.00000	0,000		0.00	0	0
ES33	On	05/11/2015	Bond Future	9.00	Put			6,675.20000	6.67520	6,116,270		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			6,595.97000	6.59597	6,037,040		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			6,754.53000	6.75453	6,195,600		0.00	0	0
ES33	On	05/11/2015	Bond Future	9.00	Call			0.00000	0.00000	0,000		0.00	0	0
ES33	On	04/02/2016	Bond Future	9.99	Call			59.86000	0.05986	627,190		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			128.97000	0.12897	696,300		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			197.99000	0.19799	765,320		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			122.04256	122.04256	121.91648	121.91648			0.00	0	38
I2025	On	05/11/2015	Bond Future			123.95290	123.95290	123.82680	123.82680			0.00	0	0
Total I2025 Future												0.00	0	38
I2025	On	06/08/2015	Bond Future	120.99	Call			926.48000	0.92648	1,052,560		0.00	0	0
I2025	On	06/08/2015	Bond Future	120.99	Put			0.00000	0.00000	0,000		0.00	0	0
I2025	On	06/08/2015	Bond Future	121.00	Call			916.48000	0.91648	1,042,560		0.00	0	0
I2025	On	06/08/2015	Bond Future	121.00	Put			0.00000	0.00000	0,000		0.00	0	0
I2025	On	06/08/2015	Bond Future	121.01	Call			906.48000	0.90648	1,032,560		0.00	0	0
I2025	On	06/08/2015	Bond Future	121.01	Put			0.00000	0.00000	0,000		0.00	0	0
I2025	On	05/11/2015	Bond Future	123.00	Put			0.00000	0.00000	0,000		0.00	0	0
I2025	On	05/11/2015	Bond Future	123.01	Call			816.80000	0.81680	942,900		0.00	0	0
I2025	On	05/11/2015	Bond Future	123.01	Put			0.00000	0.00000	0,000		0.00	0	0
I2025	On	05/11/2015	Bond Future	122.99	Call			836.80000	0.83680	962,900		0.00	0	0
I2025	On	05/11/2015	Bond Future	122.99	Put			0.00000	0.00000	0,000		0.00	0	0
I2025	On	05/11/2015	Bond Future	123.00	Call			826.80000	0.82680	952,900		0.00	0	0
Total I2025 Option												0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For I2025												0.00	0	38
I2038	On	06/08/2015	Bond Future			124.85858	124.85858	124.83689	124.83689			0.00	0	4,218
I2038	On	05/11/2015	Bond Future			126.81301	126.81301	126.79305	126.79305			0.00	0	0
Total I2038 Future												0.00	0	4,218
I2038	On	06/08/2015	Bond Future	128.00	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	06/08/2015	Bond Future	128.00	Put			3,163.11000	3.16311	3,141,420		0.00	0	0
I2038	On	06/08/2015	Bond Future	128.01	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	06/08/2015	Bond Future	128.01	Put			3,173.11000	3.17311	3,151,420		0.00	0	0
I2038	On	06/08/2015	Bond Future	127.99	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	06/08/2015	Bond Future	127.99	Put			3,153.11000	3.15311	3,131,420		0.00	0	0
I2038	On	05/11/2015	Bond Future	134.01	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	05/11/2015	Bond Future	134.01	Put			7,216.95000	7.21695	7,196,990		0.00	0	0
I2038	On	05/11/2015	Bond Future	133.99	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	05/11/2015	Bond Future	133.99	Put			7,196.95000	7.19695	7,176,990		0.00	0	0
I2038	On	05/11/2015	Bond Future	134.00	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	05/11/2015	Bond Future	134.00	Put			7,206.95000	7.20695	7,186,990		0.00	0	0
Total I2038 Option												0.00	0	0
Total For I2038												0.00	0	4,218
I2046	On	06/08/2015	Bond Future			122.99845	122.99845	122.97689	122.97689			0.00	0	5,722
I2046	On	05/11/2015	Bond Future			123.51772	123.51772	123.49768	123.49768			0.00	0	0
Total I2046 Future												0.00	0	5,722
I2046	On	06/08/2015	Bond Future	128.99	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	06/08/2015	Bond Future	128.99	Put			6,013.11000	6.01311	5,991,550		0.00	0	0
I2046	On	06/08/2015	Bond Future	129.00	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	06/08/2015	Bond Future	129.00	Put			6,023.11000	6.02311	6,001,550		0.00	0	0
I2046	On	06/08/2015	Bond Future	129.01	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	06/08/2015	Bond Future	129.01	Put			6,033.11000	6.03311	6,011,550		0.00	0	0
I2046	On	05/11/2015	Bond Future	132.99	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	05/11/2015	Bond Future	132.99	Put			9,492.32000	9.49232	9,472,280		0.00	0	0
I2046	On	05/11/2015	Bond Future	133.00	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	05/11/2015	Bond Future	133.00	Put			9,502.32000	9.50232	9,482,280		0.00	0	0
I2046	On	05/11/2015	Bond Future	133.01	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	05/11/2015	Bond Future	133.01	Put			9,512.32000	9.51232	9,492,280		0.00	0	0
Total I2046 Option												0.00	0	0
Total For I2046												0.00	0	5,722
I2050	On	06/08/2015	Bond Future			132.16255	132.16255	132.13962	132.13962			0.00	0	3,821
I2050	On	05/11/2015	Bond Future			134.23116	134.23116	134.20972	134.20972			0.00	0	0
Total I2050 Future												0.00	0	3,821
I2050	On	06/08/2015	Bond Future	136.99	Call			0.00000	0.00000	0,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
I2050	On	06/08/2015	Bond Future	136.99	Put			4,850.38000	4.85038	4,827,450		0.00	0	0
I2050	On	06/08/2015	Bond Future	137.00	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	06/08/2015	Bond Future	137.00	Put			4,860.38000	4.86038	4,837,450		0.00	0	0
I2050	On	06/08/2015	Bond Future	137.01	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	06/08/2015	Bond Future	137.01	Put			4,870.38000	4.87038	4,847,450		0.00	0	0
I2050	On	05/11/2015	Bond Future	144.99	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	05/11/2015	Bond Future	144.99	Put			10,780.28000	10.78028	10,758,840		0.00	0	0
I2050	On	05/11/2015	Bond Future	145.00	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	05/11/2015	Bond Future	145.00	Put			10,790.28000	10.79028	10,768,840		0.00	0	0
I2050	On	05/11/2015	Bond Future	145.01	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	05/11/2015	Bond Future	145.01	Put			10,800.28000	10.80028	10,778,840		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			8.17010	118.50321	8.24164	117.92252		9.58	130,353,531.00	1,100	35,051
R186	On	05/11/2015	Bond Future			8.23283	120.35808	8.30682	119.77011		9.47	0.00	0	500
R186	On	04/02/2016	Bond Future			8.28311	117.09485	8.35971	116.49845		9.28	0.00	0	5,512
R186	On	05/05/2016	Bond Future			8.32481	119.16181	8.40441	118.55437		9.28	0.00	0	0
Total R186 Future												130,353,531.00	1,100	41,063
R186	On	06/08/2015	Bond Future	8.68	Put			160.75000	0.16075	96,880	9.69	0.00	0	20
R186	On	06/08/2015	Bond Future	8.90	Call			5,206.96000	5.20696	5,767,000	9.83	0.00	0	0
R186	On	06/08/2015	Bond Future	8.90	Put			43.95000	0.04395	23,300	9.83	0.00	0	5,350
R186	On	06/08/2015	Bond Future	8.46	Call			2,224.80000	2.22480	2,651,420	9.56	0.00	0	0
R186	On	06/08/2015	Bond Future	8.46	Put			476.59000	0.47659	322,520	9.56	0.00	0	75
R186	On	06/08/2015	Bond Future	8.50	Put			397.19000	0.39719	263,450	9.58	0.00	0	5,229
R186	On	06/08/2015	Bond Future	8.55	Call			2,771.72000	2.77172	3,241,610	9.61	0.00	0	0
R186	On	06/08/2015	Bond Future	8.55	Put			313.42000	0.31342	202,620	9.61	0.00	0	7,229
R186	On	06/08/2015	Bond Future	8.05	Call			520.90000	0.52090	691,160	9.35	0.00	0	75
R186	On	06/08/2015	Bond Future	8.05	Put			2,085.37000	2.08537	1,674,940	9.35	0.00	0	0
R186	On	06/08/2015	Bond Future	8.68	Call			3,634.11000	3.63411	4,150,930	9.69	0.00	0	0
R186	On	06/08/2015	Bond Future	8.35	Put			758.54000	0.75854	540,920	9.50	0.00	0	0
R186	On	06/08/2015	Bond Future	8.45	Call			2,167.21000	2.16721	2,588,490	9.55	0.00	0	0
R186	On	06/08/2015	Bond Future	8.45	Put			498.27000	0.49827	338,860	9.55	0.00	0	4,229
R186	On	06/08/2015	Bond Future	7.99	Call			389.89000	0.38989	526,640	9.33	0.00	0	0
R186	On	06/08/2015	Bond Future	7.99	Put			2,450.06000	2.45006	2,006,120	9.33	0.00	0	0
R186	On	06/08/2015	Bond Future	8.50	Call			2,461.74000	2.46174	2,908,690	9.58	0.00	0	0
R186	On	06/08/2015	Bond Future	7.85	Put			3,408.21000	3.40821	2,901,400	9.25	0.00	0	0
R186	On	06/08/2015	Bond Future	8.00	Call			409.84000	0.40984	551,930	9.33	0.00	0	0
R186	On	06/08/2015	Bond Future	8.00	Put			2,387.20000	2.38720	1,948,600	9.33	0.00	0	0
R186	On	06/08/2015	Bond Future	8.01	Call			430.54000	0.43054	578,070	9.34	0.00	0	0
R186	On	06/08/2015	Bond Future	8.01	Put			2,325.16000	2.32516	1,892,000	9.34	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
R186	On	06/08/2015	Bond Future	8.35	Call			1,630.61000	1.63061	1,993,680	9.50	0.00	0	20
R186	On	06/08/2015	Bond Future	7.65	Call			46.38000	0.04638	69,530	9.15	0.00	0	75
R186	On	06/08/2015	Bond Future	7.65	Put			4,969.83000	4.96983	4,412,290	9.15	0.00	0	0
R186	On	06/08/2015	Bond Future	7.75	Call			95.17000	0.09517	138,380	9.20	0.00	0	1,000
R186	On	06/08/2015	Bond Future	7.75	Put			4,166.80000	4.16680	3,629,320	9.20	0.00	0	0
R186	On	06/08/2015	Bond Future	7.85	Call			180.29000	0.18029	254,170	9.25	0.00	0	20
R186	On	05/11/2015	Bond Future	7.73	Call			812.02000	0.81202	949,320	9.09	0.00	0	169
R186	On	05/11/2015	Bond Future	7.73	Put			5,505.51000	5.50551	5,054,840	9.09	0.00	0	0
R186	On	05/11/2015	Bond Future	7.86	Call			1,090.49000	1.09049	1,261,200	9.15	850,048.80	674	674
R186	On	05/11/2015	Bond Future	7.86	Put			4,703.93000	4.70393	4,286,670	9.15	0.00	0	0
R186	On	05/11/2015	Bond Future	8.22	Call			2,180.23000	2.18023	2,454,660	9.33	0.00	0	0
R186	On	05/11/2015	Bond Future	8.22	Put			2,870.57000	2.87057	2,557,030	9.33	0.00	0	1,090
R186	On	05/11/2015	Bond Future	9.00	Call			6,035.70000	6.03570	6,509,260	9.69	0.00	0	0
R186	On	05/11/2015	Bond Future	9.00	Put			719.61000	0.71961	605,200	9.69	0.00	0	2,600
R186	On	05/11/2015	Bond Future	8.35	Call			2,690.99000	2.69099	3,003,770	9.40	2,024,540.98	674	843
R186	On	05/11/2015	Bond Future	8.35	Put			2,349.73000	2.34973	2,074,540	9.40	0.00	0	9,370
R186	On	05/11/2015	Bond Future	8.45	Call			3,124.30000	3.12430	3,465,900	9.45	0.00	0	0
R186	On	05/11/2015	Bond Future	8.45	Put			1,997.97000	1.99797	1,751,600	9.45	0.00	0	6,248
R186	On	05/11/2015	Bond Future	8.85	Call			5,165.69000	5.16569	5,608,870	9.62	0.00	0	0
R186	On	05/11/2015	Bond Future	8.85	Put			971.14000	0.97114	826,350	9.62	556,959.90	674	843
R186	On	05/11/2015	Bond Future	8.24	Call			2,255.11000	2.25511	2,535,480	9.35	0.00	0	0
R186	On	05/11/2015	Bond Future	8.24	Put			2,785.93000	2.78593	2,478,330	9.35	0.00	0	0
R186	On	05/11/2015	Bond Future	8.25	Call			2,292.97000	2.29297	2,576,310	9.35	0.00	0	0
R186	On	05/11/2015	Bond Future	8.25	Put			2,744.14000	2.74414	2,439,510	9.35	0.00	0	8,690
R186	On	05/11/2015	Bond Future	8.26	Call			2,331.20000	2.33120	2,617,490	9.36	0.00	0	0
R186	On	05/11/2015	Bond Future	8.26	Put			2,702.79000	2.70279	2,401,110	9.36	0.00	0	0
R186	On	04/02/2016	Bond Future	7.51	Put			7,703.65000	7.70365	7,229,060	8.80	0.00	0	0
R186	On	04/02/2016	Bond Future	7.49	Call			814.89000	0.81489	933,160	8.79	0.00	0	0
R186	On	04/02/2016	Bond Future	7.49	Put			7,839.88000	7.83988	7,361,750	8.79	0.00	0	0
R186	On	04/02/2016	Bond Future	7.50	Call			830.03000	0.83003	950,020	8.79	0.00	0	0
R186	On	04/02/2016	Bond Future	7.50	Put			7,771.00000	7.77100	7,294,590	8.79	0.00	0	0
R186	On	04/02/2016	Bond Future	7.51	Call			846.62000	0.84662	968,430	8.80	0.00	0	0
R186	On	05/05/2016	Bond Future	8.35	Call			3,730.33000	3.73033	4,034,750	9.21	0.00	0	0
R186	On	05/05/2016	Bond Future	8.35	Put			4,145.07000	4.14507	3,842,050	9.21	0.00	0	0
R186	On	05/05/2016	Bond Future	7.56	Call			1,412.12000	1.41212	1,570,080	8.82	0.00	0	0
R186	On	05/05/2016	Bond Future	7.56	Put			8,083.93000	8.08393	7,634,450	8.82	0.00	0	0
R186	On	05/05/2016	Bond Future	8.33	Call			3,655.15000	3.65515	3,955,810	9.20	0.00	0	0
R186	On	05/05/2016	Bond Future	8.33	Put			4,222.85000	4.22285	3,916,070	9.20	0.00	0	0
R186	On	05/05/2016	Bond Future	8.34	Call			3,692.64000	3.69264	3,995,180	9.20	0.00	0	0
R186	On	05/05/2016	Bond Future	8.34	Put			4,183.83000	4.18383	3,878,930	9.20	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total R186 Option												3,431,549.68	2,022	53,849
Total For R186												133,785,080.68	3,122	94,912
R197	On	06/08/2015	Bond Future			290.87205	290.87205	290.72325	290.72325			0.00	0	929
R197	On	05/11/2015	Bond Future			295.42492	295.42492	295.27817	295.27817			0.00	0	0
Total R197 Future												0.00	0	929
R197	On	06/08/2015	Bond Future	288.00	Put			0.00000	0.00000	0,000		0.00	0	0
R197	On	06/08/2015	Bond Future	288.01	Call			2,713.25000	2.71325	2,862,050		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			2,733.25000	2.73325	2,882,050		0.00	0	0
R197	On	06/08/2015	Bond Future	287.99	Put			0.00000	0.00000	0,000		0.00	0	0
R197	On	06/08/2015	Bond Future	288.00	Call			2,723.25000	2.72325	2,872,050		0.00	0	0
R197	On	05/11/2015	Bond Future	294.99	Call			288.17000	0.28817	434,920		0.00	0	0
R197	On	05/11/2015	Bond Future	294.99	Put			0.00000	0.00000	0,000		0.00	0	0
R197	On	05/11/2015	Bond Future	295.00	Call			278.17000	0.27817	424,920		0.00	0	0
R197	On	05/11/2015	Bond Future	295.00	Put			0.00000	0.00000	0,000		0.00	0	0
R197	On	05/11/2015	Bond Future	295.01	Call			268.17000	0.26817	414,920		0.00	0	0
R197	On	05/11/2015	Bond Future	295.01	Put			0.00000	0.00000	0,000		0.00	0	0
Total R197 Option												0.00	0	0
Total For R197												0.00	0	929
R202	On	06/08/2015	Bond Future			235.15215	235.15215	235.47840	235.47840			0.00	0	52,787
R202	On	05/11/2015	Bond Future			238.83263	238.83263	239.16776	239.16776			0.00	0	0
Total R202 Future												0.00	0	52,787
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			4,511.60000	4.51160	4,837,850		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			4,521.60000	4.52160	4,847,850		0.00	0	0
R202	On	06/08/2015	Bond Future	240.01	Call			0.00000	0.00000	0,000		0.00	0	0
R202	On	06/08/2015	Bond Future	240.01	Put			4,531.60000	4.53160	4,857,850		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			6,822.24000	6.82224	7,157,370		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			6,832.24000	6.83224	7,167,370		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			6,842.24000	6.84224	7,177,370		0.00	0	0
Total R202 Option												0.00	0	0
Total For R202												0.00	0	52,787
R2023	On	06/08/2015	Bond Future			8.01795	101.97161	8.08978	101.57525		7.35	0.00	0	20,973
R2023	On	05/11/2015	Bond Future			8.09162	99.64518	8.16644	99.24418		7.58	0.00	0	0
R2023	On	04/02/2016	Bond Future			8.15327	101.32993	8.23142	100.92347		7.28	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total R2023 Future												0.00	0	20,973
R2023	On	06/08/2015	Bond Future	8.24	Call			1,241.18000	1.24118	1,508,220	7.35	0.00	0	0
R2023	On	06/08/2015	Bond Future	8.24	Put			418.72000	0.41872	289,400	7.35	0.00	0	0
R2023	On	06/08/2015	Bond Future	8.25	Call			1,277.96000	1.27796	1,549,090	7.35	0.00	0	0
R2023	On	06/08/2015	Bond Future	8.25	Put			401.05000	0.40105	275,820	7.35	0.00	0	0
R2023	On	06/08/2015	Bond Future	8.26	Call			1,315.36000	1.31536	1,590,480	7.36	0.00	0	0
R2023	On	06/08/2015	Bond Future	8.26	Put			384.05000	0.38405	262,810	7.36	0.00	0	0
R2023	On	06/08/2015	Bond Future	9.07	Call			5,216.11000	5.21611	5,611,040	7.75	0.00	0	0
R2023	On	06/08/2015	Bond Future	9.07	Put			2.45000	0.00245	1,020	7.75	0.00	0	911
R2023	On	05/11/2015	Bond Future	8.00	Put			2,131.16000	2.13116	1,900,020	7.37	0.00	0	0
R2023	On	05/11/2015	Bond Future	8.01	Call			1,259.26000	1.25926	1,431,190	7.37	0.00	0	0
R2023	On	05/11/2015	Bond Future	8.01	Put			2,100.06000	2.10006	1,870,990	7.37	0.00	0	0
R2023	On	05/11/2015	Bond Future	7.99	Call			1,213.60000	1.21360	1,381,400	7.37	0.00	0	0
R2023	On	05/11/2015	Bond Future	7.99	Put			2,162.55000	2.16255	1,929,350	7.37	0.00	0	0
R2023	On	05/11/2015	Bond Future	8.00	Call			1,236.30000	1.23630	1,406,160	7.37	0.00	0	0
R2023	On	04/02/2016	Bond Future	7.99	Call			1,580.81000	1.58081	1,751,520	7.08	0.00	0	0
R2023	On	04/02/2016	Bond Future	7.99	Put			2,843.29000	2.84329	2,607,540	7.08	0.00	0	0
R2023	On	04/02/2016	Bond Future	8.00	Call			1,603.03000	1.60303	1,775,300	7.08	0.00	0	0
R2023	On	04/02/2016	Bond Future	8.00	Put			2,812.81000	2.81281	2,578,620	7.08	0.00	0	0
R2023	On	04/02/2016	Bond Future	8.01	Call			1,625.44000	1.62544	1,799,270	7.08	0.00	0	0
R2023	On	04/02/2016	Bond Future	8.01	Put			2,782.56000	2.78256	2,549,930	7.08	0.00	0	0
Total R2023 Option												0.00	0	911
Total For R2023												0.00	0	21,884
R203	On	06/08/2015	Bond Future			7.10347	105.54519	7.16710	105.42175		2.40	0.00	0	17,933
R203	On	05/11/2015	Bond Future			7.20388	103.03232	7.27579	102.90858		2.11	0.00	0	0
R203	On	04/02/2016	Bond Future			7.26849	104.77465	7.35167	104.65016		1.58	0.00	0	0
Total R203 Future												0.00	0	17,933
R203	On	06/08/2015	Bond Future	6.74	Call			25.98000	0.02598	36,670	2.29	0.00	0	0
R203	On	06/08/2015	Bond Future	6.74	Put			858.23000	0.85823	745,480	2.29	0.00	0	0
R203	On	06/08/2015	Bond Future	6.75	Call			27.83000	0.02783	39,170	2.29	0.00	0	0
R203	On	06/08/2015	Bond Future	6.75	Put			840.49000	0.84049	728,390	2.29	0.00	0	0
R203	On	06/08/2015	Bond Future	6.76	Call			29.84000	0.02984	41,860	2.29	0.00	0	0
R203	On	06/08/2015	Bond Future	6.76	Put			822.92000	0.82292	711,500	2.29	0.00	0	0
R203	On	06/08/2015	Bond Future	7.84	Call			1,299.88000	1.29988	1,420,340	2.45	0.00	0	0
R203	On	06/08/2015	Bond Future	7.84	Put			6.19000	0.00619	3,210	2.45	0.00	0	5,000
R203	On	05/11/2015	Bond Future	6.01	Call			11.73000	0.01173	15,170	1.96	0.00	0	0
R203	On	05/11/2015	Bond Future	6.01	Put			2,219.05000	2.21905	2,098,750	1.96	0.00	0	0
R203	On	05/11/2015	Bond Future	5.99	Call			10.82000	0.01082	14,030	1.96	0.00	0	0
R203	On	05/11/2015	Bond Future	5.99	Put			2,253.52000	2.25352	2,132,990	1.96	0.00	0	0
R203	On	05/11/2015	Bond Future	6.00	Call			11.27000	0.01127	14,590	1.96	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	05/11/2015	Bond Future	6.00	Put			2,236.28000	2.23628	2,115,860	1.96	0.00	0	0
R203	On	04/02/2016	Bond Future	7.26	Call			421.25000	0.42125	479,550	1.55	0.00	0	0
R203	On	04/02/2016	Bond Future	7.26	Put			558.46000	0.55846	492,270	1.55	0.00	0	0
R203	On	04/02/2016	Bond Future	7.24	Call			407.20000	0.40720	464,280	1.55	0.00	0	0
R203	On	04/02/2016	Bond Future	7.24	Put			574.38000	0.57438	506,970	1.55	0.00	0	0
R203	On	04/02/2016	Bond Future	7.25	Call			414.19000	0.41419	471,880	1.55	0.00	0	0
R203	On	04/02/2016	Bond Future	7.25	Put			566.38000	0.56638	499,580	1.55	0.00	0	0
Total R203 Option												0.00	0	5,000
Total For R203												0.00	0	22,933
R2030	On	06/08/2015	Bond Future			8.61101	95.25553	8.68758	94.65378			0.00	0	9,953
R2030	On	05/11/2015	Bond Future			8.67423	96.74673	8.75301	96.13710			0.00	0	0
Total R2030 Future												0.00	0	9,953
R2030	On	06/08/2015	Bond Future	7.74	Put			7,841.97000	7.84197	7,240,220		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			7,754.55000	7.75455	7,152,800		0.00	0	0
R2030	On	06/08/2015	Bond Future	7.76	Call			0.00000	0.00000	0,000		0.00	0	0
R2030	On	06/08/2015	Bond Future	7.76	Put			7,667.23000	7.66723	7,065,480		0.00	0	0
R2030	On	06/08/2015	Bond Future	7.74	Call			0.00000	0.00000	0,000		0.00	0	0
R2030	On	05/11/2015	Bond Future	8.49	Call			0.00000	0.00000	0,000		0.00	0	0
R2030	On	05/11/2015	Bond Future	8.49	Put			2,057.11000	2.05711	1,447,480		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			1,977.75000	1.97775	1,368,120		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			1,898.48000	1.89848	1,288,850		0.00	0	0
Total R2030 Option												0.00	0	0
Total For R2030												0.00	0	9,953
R2032	On	06/08/2015	Bond Future			8.70041	99.08190	8.78194	98.39596			0.00	0	1,678
R2032	On	05/11/2015	Bond Future			8.76442	96.47856	8.84827	95.78343			0.00	0	0
R2032	On	04/02/2016	Bond Future			8.81870	98.11042	8.90498	97.40477			0.00	0	0
Total R2032 Future												0.00	0	1,678
R2032	On	06/08/2015	Bond Future	8.50	Call			0.00000	0.00000	0,000		0.00	0	0
R2032	On	06/08/2015	Bond Future	8.50	Put			2,402.97000	2.40297	1,717,030		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			2,316.24000	2.31624	1,630,300		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			2,489.81000	2.48981	1,803,870		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			7,387.63000	7.38763	6,692,500		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			7,295.77000	7.29577	6,600,640		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2032	On	05/11/2015	Bond Future	7.99	Call			0.00000	0.00000	0,000		0.00	0	0
R2032	On	05/11/2015	Bond Future	7.99	Put			7,479.61000	7.47961	6,784,480		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			1,605.62000	1.60562	899,970		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			1,772.56000	1.77256	1,066,910		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			1,689.04000	1.68904	983,390		0.00	0	0
Total R2032 Option												0.00	0	0
Total For R2032												0.00	0	1,678
R2037	On	06/08/2015	Bond Future			8.82977	97.12125	8.90623	96.41295			0.00	0	39,628
R2037	On	05/11/2015	Bond Future			8.88968	98.64169	8.96816	97.92383			0.00	0	0
R2037	On	04/02/2016	Bond Future			8.94198	96.05209	9.02260	95.32343			0.00	0	0
Total R2037 Future												0.00	0	39,628
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			1,550.40000	1.55040	842,100		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			1,456.03000	1.45603	747,730		0.00	0	0
R2037	On	06/08/2015	Bond Future	8.76	Call			0.00000	0.00000	0,000		0.00	0	0
R2037	On	06/08/2015	Bond Future	8.76	Put			1,361.80000	1.36180	653,500		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			9,584.18000	9.58418	8,866,320		0.00	0	0
R2037	On	05/11/2015	Bond Future	8.00	Call			0.00000	0.00000	0,000		0.00	0	0
R2037	On	05/11/2015	Bond Future	8.00	Put			9,478.80000	9.47880	8,760,940		0.00	0	0
R2037	On	05/11/2015	Bond Future	8.01	Call			0.00000	0.00000	0,000		0.00	0	0
R2037	On	05/11/2015	Bond Future	8.01	Put			9,373.59000	9.37359	8,655,730		0.00	0	0
R2037	On	04/02/2016	Bond Future	8.76	Call			0.00000	0.00000	0,000		0.00	0	0
R2037	On	04/02/2016	Bond Future	8.76	Put			2,405.88000	2.40588	1,677,220		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			2,592.99000	2.59299	1,864,330		0.00	0	0
R2037	On	04/02/2016	Bond Future	8.75	Call			0.00000	0.00000	0,000		0.00	0	0
R2037	On	04/02/2016	Bond Future	8.75	Put			2,499.37000	2.49937	1,770,710		0.00	0	0
Total R2037 Option												0.00	0	0
Total For R2037												0.00	0	39,628
R204	On	06/08/2015	Bond Future			7.44044	102.75779	7.50825	102.55765		3.67	0.00	0	15,357
R204	On	05/11/2015	Bond Future			7.53268	104.36617	7.60605	104.16451		3.49	0.00	0	0
R204	On	04/02/2016	Bond Future			7.59859	102.09391	7.67864	101.89017		3.04	0.00	0	0
Total R204 Future												0.00	0	15,357
R204	On	06/08/2015	Bond Future	7.74	Call			815.94000	0.81594	969,240	3.67	0.00	0	0
R204	On	06/08/2015	Bond Future	7.74	Put			135.60000	0.13560	88,760	3.67	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	06/08/2015	Bond Future	7.75	Call			838.42000	0.83842	993,570	3.67	0.00	0	0
R204	On	06/08/2015	Bond Future	7.75	Put			128.85000	0.12885	83,860	3.67	0.00	0	0
R204	On	06/08/2015	Bond Future	7.76	Call			861.16000	0.86116	1,018,110	3.67	0.00	0	0
R204	On	06/08/2015	Bond Future	7.76	Put			122.37000	0.12237	79,180	3.67	0.00	0	0
R204	On	06/08/2015	Bond Future	8.41	Call			2,617.19000	2.61719	2,816,560	3.83	0.00	0	0
R204	On	06/08/2015	Bond Future	8.41	Put			1.31000	0.00131	0,540	3.83	0.00	0	699
R204	On	05/11/2015	Bond Future	6.26	Call			19.27000	0.01927	24,710	3.27	0.00	0	0
R204	On	05/11/2015	Bond Future	6.26	Put			3,799.53000	3.79953	3,603,310	3.27	0.00	0	0
R204	On	05/11/2015	Bond Future	6.24	Call			17.85000	0.01785	22,940	3.27	0.00	0	0
R204	On	05/11/2015	Bond Future	6.24	Put			3,855.59000	3.85559	3,659,020	3.27	0.00	0	0
R204	On	05/11/2015	Bond Future	6.25	Call			18.55000	0.01855	23,810	3.27	0.00	0	0
R204	On	05/11/2015	Bond Future	6.25	Put			3,827.55000	3.82755	3,631,150	3.27	0.00	0	0
R204	On	04/02/2016	Bond Future	7.51	Call			716.68000	0.71668	805,670	2.99	0.00	0	0
R204	On	04/02/2016	Bond Future	7.51	Put			1,146.50000	1.14650	1,031,750	2.99	0.00	0	0
R204	On	04/02/2016	Bond Future	7.49	Call			694.17000	0.69417	781,360	2.99	0.00	0	0
R204	On	04/02/2016	Bond Future	7.49	Put			1,175.11000	1.17511	1,058,560	2.99	0.00	0	0
R204	On	04/02/2016	Bond Future	7.50	Call			705.37000	0.70537	793,460	2.99	0.00	0	0
R204	On	04/02/2016	Bond Future	7.50	Put			1,160.75000	1.16075	1,045,100	2.99	0.00	0	0
Total R204 Option												0.00	0	699
Total For R204												0.00	0	16,056
R2044	On	06/08/2015	Bond Future			8.86362	99.10625	8.94001	98.33040			0.00	0	13,321
R2044	On	05/11/2015	Bond Future			8.92004	100.65779	8.99839	99.87130			0.00	0	0
R2044	On	04/02/2016	Bond Future			8.96929	97.97699	9.04970	97.17854			0.00	0	0
Total R2044 Future												0.00	0	13,321
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			2,053.65000	2.05365	1,277,800		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			1,949.25000	1.94925	1,173,400		0.00	0	0
R2044	On	06/08/2015	Bond Future	8.76	Call			0.00000	0.00000	0,000		0.00	0	0
R2044	On	06/08/2015	Bond Future	8.76	Put			1,845.03000	1.84503	1,069,180		0.00	0	0
R2044	On	05/11/2015	Bond Future	8.26	Put			7,860.16000	7.86016	7,073,670		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			8,087.72000	8.08772	7,301,230		0.00	0	0
R2044	On	05/11/2015	Bond Future	8.25	Call			0.00000	0.00000	0,000		0.00	0	0
R2044	On	05/11/2015	Bond Future	8.25	Put			7,973.83000	7.97383	7,187,340		0.00	0	0
R2044	On	05/11/2015	Bond Future	8.26	Call			0.00000	0.00000	0,000		0.00	0	0
R2044	On	04/02/2016	Bond Future	8.99	Call			0.00000	0.00000	206,710		0.00	0	0
R2044	On	04/02/2016	Bond Future	8.99	Put			591.74000	0.59174	0,000		0.00	0	0
R2044	On	04/02/2016	Bond Future	9.00	Call			0.00000	0.00000	306,260		0.00	0	0
R2044	On	04/02/2016	Bond Future	9.00	Put			492.19000	0.49219	0,000		0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2044 On 04/02/2016 Bond Future	9.01	Call			0.00000	0.00000	405,630		0.00	0	0
R2044 On 04/02/2016 Bond Future	9.01	Put			392.82000	0.39282	0,000		0.00	0	0
Total R2044 Option									0.00	0	0
Total For R2044									0.00	0	13,321
R2048 On 06/08/2015 Bond Future			8.85776	102.77026	8.92904	102.02593			0.00	0	41,313
R2048 On 05/11/2015 Bond Future			8.91530	99.95011	8.98841	99.19578			0.00	0	0
R2048 On 04/02/2016 Bond Future			8.96622	101.64017	9.04127	100.87433			0.00	0	0
Total R2048 Future									0.00	0	41,313
R2048 On 06/08/2015 Bond Future	8.74	Call			0.00000	0.00000	0,000		0.00	0	0
R2048 On 06/08/2015 Bond Future	8.74	Put			1,995.94000	1.99594	1,251,610		0.00	0	0
R2048 On 06/08/2015 Bond Future	8.75	Call			0.00000	0.00000	0,000		0.00	0	0
R2048 On 06/08/2015 Bond Future	8.75	Put			1,888.58000	1.88858	1,144,250		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			1,781.42000	1.78142	1,037,090		0.00	0	0
R2048 On 05/11/2015 Bond Future	7.99	Call			0.00000	0.00000	0,000		0.00	0	0
R2048 On 05/11/2015 Bond Future	7.99	Put			11,254.81000	11.25481	10,500,480		0.00	0	0
R2048 On 05/11/2015 Bond Future	8.00	Call			0.00000	0.00000	0,000		0.00	0	0
R2048 On 05/11/2015 Bond Future	8.00	Put			11,131.10000	11.13110	10,376,770		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			11,007.64000	11.00764	10,253,310		0.00	0	0
R2048 On 04/02/2016 Bond Future	8.99	Call			0.00000	0.00000	243,800		0.00	0	0
R2048 On 04/02/2016 Bond Future	8.99	Put			522.04000	0.52204	0,000		0.00	0	0
R2048 On 04/02/2016 Bond Future	9.00	Call			0.00000	0.00000	346,010		0.00	0	0
R2048 On 04/02/2016 Bond Future	9.00	Put			419.83000	0.41983	0,000		0.00	0	0
R2048 On 04/02/2016 Bond Future	9.01	Call			0.00000	0.00000	448,030		0.00	0	0
R2048 On 04/02/2016 Bond Future	9.01	Put			317.81000	0.31781	0,000		0.00	0	0
Total R2048 Option									0.00	0	0
Total For R2048									0.00	0	41,313
R207 On 06/08/2015 Bond Future			7.64170	99.09566	7.71409	98.83091		4.85	0.00	0	35,679
R207 On 05/11/2015 Bond Future			7.72291	100.64673	7.79984	100.37937		4.65	0.00	0	1,383
R207 On 04/02/2016 Bond Future			7.78532	98.70632	7.86755	98.43573		4.28	0.00	0	0
R207 On 05/05/2016 Bond Future			7.83686	100.44860	7.92567	100.17275		4.28	0.00	0	0
Total R207 Future									0.00	0	37,062
R207 On 06/08/2015 Bond Future	7.75	Call			550.28000	0.55028	696,450	4.77	0.00	0	0
R207 On 06/08/2015 Bond Future	7.75	Put			419.26000	0.41926	300,680	4.77	0.00	0	0
R207 On 06/08/2015 Bond Future	7.76	Call			570.50000	0.57050	719,840	4.77	0.00	0	0
R207 On 06/08/2015 Bond Future	7.76	Put			403.04000	0.40304	287,630	4.77	0.00	0	0
R207 On 06/08/2015 Bond Future	7.46	Call			148.24000	0.14824	206,850	4.69	0.00	0	70
R207 On 06/08/2015 Bond Future	7.46	Put			1,081.34000	1.08134	875,200	4.69	0.00	0	0
R207 On 06/08/2015 Bond Future	7.74	Call			530.47000	0.53047	673,450	4.77	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	06/08/2015	Bond Future	7.74	Put			435.92000	0.43592	314,150	4.77	0.00	0	0
R207	On	05/11/2015	Bond Future	7.74	Call			929.25000	0.92925	1,056,740	4.58	0.00	0	0
R207	On	05/11/2015	Bond Future	7.74	Put			1,137.14000	1.13714	997,270	4.58	0.00	0	0
R207	On	05/11/2015	Bond Future	7.75	Call			946.11000	0.94611	1,075,040	4.58	0.00	0	0
R207	On	05/11/2015	Bond Future	7.75	Put			1,119.22000	1.11922	980,790	4.58	0.00	0	0
R207	On	05/11/2015	Bond Future	7.76	Call			963.15000	0.96315	1,093,520	4.58	0.00	0	0
R207	On	05/11/2015	Bond Future	7.76	Put			1,101.50000	1.10150	964,510	4.58	0.00	0	0
R207	On	05/11/2015	Bond Future	7.43	Call			497.32000	0.49732	581,220	4.49	0.00	0	53
R207	On	05/11/2015	Bond Future	7.43	Put			1,790.79000	1.79079	1,607,330	4.49	0.00	0	0
R207	On	05/11/2015	Bond Future	7.50	Call			579.91000	0.57991	673,310	4.51	0.00	0	19
R207	On	05/11/2015	Bond Future	7.50	Put			1,626.98000	1.62698	1,453,020	4.51	0.00	0	0
R207	On	04/02/2016	Bond Future	7.49	Call			705.80000	0.70580	801,710	4.15	0.00	0	0
R207	On	04/02/2016	Bond Future	7.49	Put			1,955.74000	1.95574	1,781,060	4.15	0.00	0	0
R207	On	04/02/2016	Bond Future	7.50	Call			717.94000	0.71794	814,950	4.15	0.00	0	19
R207	On	04/02/2016	Bond Future	7.50	Put			1,934.52000	1.93452	1,760,940	4.15	0.00	0	0
R207	On	04/02/2016	Bond Future	7.51	Call			729.92000	0.72992	828,040	4.15	0.00	0	0
R207	On	04/02/2016	Bond Future	7.51	Put			1,913.16000	1.91316	1,740,690	4.15	0.00	0	0
R207	On	04/02/2016	Bond Future	7.27	Call			473.27000	0.47327	545,780	4.09	0.00	0	43
R207	On	04/02/2016	Bond Future	7.27	Put			2,460.51000	2.46051	2,262,430	4.09	0.00	0	0
R207	On	05/05/2016	Bond Future	7.85	Call			1,414.83000	1.41483	1,549,500	4.24	0.00	0	0
R207	On	05/05/2016	Bond Future	7.85	Put			1,649.81000	1.64981	1,508,630	4.24	0.00	0	0
R207	On	05/05/2016	Bond Future	7.86	Call			1,430.51000	1.43051	1,566,070	4.24	0.00	0	0
R207	On	05/05/2016	Bond Future	7.86	Put			1,634.40000	1.63440	1,494,110	4.24	0.00	0	0
R207	On	05/05/2016	Bond Future	7.56	Call			1,006.79000	1.00679	1,115,400	4.16	0.00	0	43
R207	On	05/05/2016	Bond Future	7.56	Put			2,148.71000	2.14871	1,981,470	4.16	0.00	0	0
R207	On	05/05/2016	Bond Future	7.84	Call			1,399.24000	1.39924	1,533,020	4.24	0.00	0	0
R207	On	05/05/2016	Bond Future	7.84	Put			1,665.33000	1.66533	1,523,260	4.24	0.00	0	0
Total R207 Option												0.00	0	247
Total For R207												0.00	0	37,309
R208	On	06/08/2015	Bond Future			7.79514	97.76559	7.86725	97.45164		5.97	0.00	0	37,517
R208	On	05/11/2015	Bond Future			7.87135	95.89693	7.94713	95.57960		5.98	0.00	0	0
R208	On	04/02/2016	Bond Future			7.93000	97.51871	8.00991	97.19723		5.61	0.00	0	0
Total R208 Future												0.00	0	37,517
R208	On	06/08/2015	Bond Future	8.00	Put			349.80000	0.34980	242,300	5.97	0.00	0	0
R208	On	06/08/2015	Bond Future	8.01	Call			953.00000	0.95300	1,162,780	5.97	0.00	0	0
R208	On	06/08/2015	Bond Future	8.01	Put			335.21000	0.33521	231,040	5.97	0.00	0	0
R208	On	06/08/2015	Bond Future	8.85	Call			4,157.44000	4.15744	4,470,420	6.30	0.00	0	0
R208	On	06/08/2015	Bond Future	8.85	Put			1.64000	0.00164	0,670	6.30	0.00	0	198
R208	On	06/08/2015	Bond Future	7.99	Call			896.40000	0.89640	1,099,480	5.97	0.00	0	0
R208	On	06/08/2015	Bond Future	7.99	Put			364.87000	0.36487	254,000	5.97	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	06/08/2015	Bond Future	8.00	Call			924.48000	0.92448	1,130,930	5.97	0.00	0	0
R208	On	05/11/2015	Bond Future	7.75	Put			1,706.38000	1.70638	1,517,520	5.81	0.00	0	0
R208	On	05/11/2015	Bond Future	7.76	Put			1,681.54000	1.68154	1,494,360	5.81	0.00	0	0
R208	On	05/11/2015	Bond Future	8.48	Call			2,666.84000	2.66684	2,908,070	6.05	0.00	0	0
R208	On	05/11/2015	Bond Future	8.48	Put			471.35000	0.47135	395,250	6.05	0.00	0	2,200
R208	On	05/11/2015	Bond Future	7.74	Call			861.05000	0.86105	987,840	5.81	0.00	0	0
R208	On	05/11/2015	Bond Future	7.74	Put			1,731.46000	1.73146	1,540,920	5.81	0.00	0	0
R208	On	05/11/2015	Bond Future	7.75	Call			878.21000	0.87821	1,006,680	5.81	0.00	0	0
R208	On	05/11/2015	Bond Future	7.76	Call			895.59000	0.89559	1,025,740	5.81	0.00	0	0
R208	On	04/02/2016	Bond Future	7.76	Call			1,139.72000	1.13972	1,272,180	5.44	0.00	0	0
R208	On	04/02/2016	Bond Future	7.76	Put			2,149.53000	2.14953	1,960,510	5.44	0.00	0	0
R208	On	04/02/2016	Bond Future	7.74	Call			1,106.14000	1.10614	1,236,030	5.44	0.00	0	0
R208	On	04/02/2016	Bond Future	7.74	Put			2,197.32000	2.19732	2,005,730	5.44	0.00	0	0
R208	On	04/02/2016	Bond Future	7.75	Call			1,122.71000	1.12271	1,253,890	5.44	0.00	0	0
R208	On	04/02/2016	Bond Future	7.75	Put			2,173.19000	2.17319	1,982,890	5.44	0.00	0	0
Total R208 Option												0.00	0	2,398
Total For R208												0.00	0	39,915
R209	On	06/08/2015	Bond Future			8.76316	78.48283	8.83948	77.89713		14.57	0.00	0	28,380
R209	On	05/11/2015	Bond Future			8.82008	76.56414	8.89833	75.97049		15.18	229,692.42	3	32
R209	On	04/02/2016	Bond Future			8.86832	77.85913	8.94858	77.25636		15.12	0.00	0	0
Total R209 Future												229,692.42	3	28,412
R209	On	06/08/2015	Bond Future	8.71	Call			720.80000	0.72080	937,430	14.36	468,715.00	500	640
R209	On	06/08/2015	Bond Future	8.71	Put			1,718.55000	1.71855	1,349,480	14.36	0.00	0	0
R209	On	06/08/2015	Bond Future	8.99	Call			1,807.45000	1.80745	2,194,450	14.56	0.00	0	0
R209	On	06/08/2015	Bond Future	8.99	Put			672.23000	0.67223	473,530	14.56	0.00	0	0
R209	On	06/08/2015	Bond Future	9.00	Call			1,856.44000	1.85644	2,248,990	14.57	0.00	0	0
R209	On	06/08/2015	Bond Future	9.00	Put			646.73000	0.64673	453,580	14.57	0.00	0	0
R209	On	06/08/2015	Bond Future	9.01	Call			1,906.19000	1.90619	2,304,220	14.58	0.00	0	0
R209	On	06/08/2015	Bond Future	9.01	Put			622.10000	0.62210	434,430	14.58	0.00	0	0
R209	On	06/08/2015	Bond Future	9.16	Call			0.00000	0.00000	3,189,060	14.71	0.00	0	0
R209	On	06/08/2015	Bond Future	9.16	Put			0.00000	0.00000	217,060	14.71	0.00	0	0
R209	On	06/08/2015	Bond Future	9.90	Call			7,476.63000	7.47663	8,059,600	15.36	0.00	0	0
R209	On	06/08/2015	Bond Future	9.90	Put			4.85000	0.00485	2,120	15.36	0.00	0	2,914
R209	On	05/11/2015	Bond Future	9.16	Call			3,649.44000	3.64944	4,025,680	15.29	0.00	0	0
R209	On	05/11/2015	Bond Future	9.16	Put			1,714.76000	1.71476	1,497,350	15.29	748,675.00	500	640
R209	On	05/11/2015	Bond Future	9.25	Call			4,061.32000	4.06132	4,459,680	15.35	0.00	0	0
R209	On	05/11/2015	Bond Future	9.25	Put			1,478.75000	1.47875	1,283,460	15.35	0.00	0	900
R209	On	05/11/2015	Bond Future	7.99	Call			407.93000	0.40793	488,440	14.43	0.00	0	0
R209	On	05/11/2015	Bond Future	7.99	Put			7,758.37000	7.75837	7,245,230	14.43	0.00	0	0
R209	On	05/11/2015	Bond Future	8.00	Call			418.34000	0.41834	500,530	14.43	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	05/11/2015	Bond Future	8.00	Put			7.682.11000	7.68211	7,170,650	14.43	0.00	0	0
R209	On	05/11/2015	Bond Future	8.01	Call			429.63000	0.42963	513,590	14.44	0.00	0	0
R209	On	05/11/2015	Bond Future	8.01	Put			7,606.87000	7.60687	7,097,180	14.44	0.00	0	0
R209	On	04/02/2016	Bond Future	8.75	Call			2,790.07000	2.79007	3,063,520	14.94	0.00	0	0
R209	On	04/02/2016	Bond Future	8.75	Put			4,294.90000	4.29490	3,965,580	14.94	0.00	0	0
R209	On	04/02/2016	Bond Future	8.76	Call			2,823.32000	2.82332	3,098,870	14.95	0.00	0	0
R209	On	04/02/2016	Bond Future	8.76	Put			4,251.28000	4.25128	3,924,060	14.95	0.00	0	0
R209	On	04/02/2016	Bond Future	8.74	Call			2,757.05000	2.75705	3,028,390	14.93	0.00	0	0
R209	On	04/02/2016	Bond Future	8.74	Put			4,338.86000	4.33886	4,007,430	14.93	0.00	0	0
Total R209 Option												1,217,390.00	1,000	5,094
Total For R209												1,447,082.42	1,003	33,506
R210	On	06/08/2015	Bond Future			179.76972	179.76972	179.74011	179.74011			0.00	0	1,207
R210	On	05/11/2015	Bond Future			180.45242	180.45242	180.42496	180.42496			0.00	0	0
Total R210 Future												0.00	0	1,207
R210	On	06/08/2015	Bond Future	179.00	Call			740.11000	0.74011	769,720		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			730.11000	0.73011	759,720		0.00	0	0
R210	On	06/08/2015	Bond Future	179.01	Put			0.00000	0.00000	0,000		0.00	0	0
R210	On	06/08/2015	Bond Future	178.99	Call			750.11000	0.75011	779,720		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	05/11/2015	Bond Future	181.99	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	05/11/2015	Bond Future	181.99	Put			1,565.04000	1.56504	1,537,580		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			1,575.04000	1.57504	1,547,580		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			1,585.04000	1.58504	1,557,580		0.00	0	0
Total R210 Option												0.00	0	0
Total For R210												0.00	0	1,207
R211	On	06/08/2015	Bond Future			134.25279	134.25279	134.23373	134.23373			0.00	0	1,120
R211	On	05/11/2015	Bond Future			136.35421	136.35421	136.33696	136.33696			0.00	0	0
Total R211 Future												0.00	0	1,120
R211	On	06/08/2015	Bond Future	134.99	Call			0.00000	0.00000	0,000		0.00	0	0
R211	On	06/08/2015	Bond Future	134.99	Put			756.27000	0.75627	737,210		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			766.27000	0.76627	747,210		0.00	0	0
R211	On	06/08/2015	Bond Future	135.01	Call			0.00000	0.00000	0,000		0.00	0	0
R211	On	06/08/2015	Bond Future	135.01	Put			776.27000	0.77627	757,210		0.00	0	0
R211	On	05/11/2015	Bond Future	134.99	Call			1,346.96000	1.34696	1,364,210		0.00	0	0
R211	On	05/11/2015	Bond Future	134.99	Put			0.00000	0.00000	0,000		0.00	0	0
R211	On	05/11/2015	Bond Future	135.00	Call			1,336.96000	1.33696	1,354,210		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R211	On	05/11/2015	Bond Future	135.00	Put			0.00000	0.00000	0,000		0.00	0	0
R211	On	05/11/2015	Bond Future	135.01	Call			1,326.96000	1.32696	1,344,210		0.00	0	0
R211	On	05/11/2015	Bond Future	135.01	Put			0.00000	0.00000	0,000		0.00	0	0
Total R211 Option												0.00	0	0
Total For R211												0.00	0	1,120
R212	On	06/08/2015	Bond Future			140.02091	140.02091	139.53580	139.53580			0.00	0	1,045
R212	On	05/11/2015	Bond Future			142.21265	142.21265	141.72217	141.72217			0.00	0	0
Total R212 Future												0.00	0	1,045
R212	On	06/08/2015	Bond Future	140.99	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	06/08/2015	Bond Future	140.99	Put			1,454.20000	1.45420	969,090		0.00	0	0
R212	On	06/08/2015	Bond Future	141.00	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	06/08/2015	Bond Future	141.00	Put			1,464.20000	1.46420	979,090		0.00	0	0
R212	On	06/08/2015	Bond Future	141.01	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	06/08/2015	Bond Future	141.01	Put			1,474.20000	1.47420	989,090		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			4,277.83000	4.27783	3,787,350		0.00	0	0
R212	On	05/11/2015	Bond Future	146.01	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	05/11/2015	Bond Future	146.01	Put			4,287.83000	4.28783	3,797,350		0.00	0	0
R212	On	05/11/2015	Bond Future	145.99	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	05/11/2015	Bond Future	145.99	Put			4,267.83000	4.26783	3,777,350		0.00	0	0
Total R212 Option												0.00	0	0
Total For R212												0.00	0	1,045
R213	On	06/08/2015	Bond Future			8.62946	89.32435	8.71093	88.70581		12.49	0.00	0	17,330
R213	On	05/11/2015	Bond Future			8.69244	87.17965	8.77620	86.55273		12.98	0.00	0	0
R213	On	04/02/2016	Bond Future			8.74761	88.65365	8.83381	88.01728		12.86	0.00	0	0
Total R213 Future												0.00	0	17,330
R213	On	06/08/2015	Bond Future	8.49	Call			466.67000	0.46667	640,550	12.16	0.00	0	0
R213	On	06/08/2015	Bond Future	8.49	Put			2,158.78000	2.15878	1,714,120	12.16	0.00	0	0
R213	On	06/08/2015	Bond Future	8.50	Call			488.22000	0.48822	668,010	12.17	0.00	0	0
R213	On	06/08/2015	Bond Future	8.50	Put			2,102.72000	2.10272	1,663,970	12.17	0.00	0	0
R213	On	06/08/2015	Bond Future	8.51	Call			510.55000	0.51055	696,350	12.18	0.00	0	0
R213	On	06/08/2015	Bond Future	8.51	Put			2,047.54000	2.04754	1,614,800	12.18	0.00	0	0
R213	On	05/11/2015	Bond Future	7.74	Call			277.43000	0.27743	341,240	12.33	0.00	0	0
R213	On	05/11/2015	Bond Future	7.74	Put			8,511.73000	8.51173	7,948,620	12.33	0.00	0	0
R213	On	05/11/2015	Bond Future	7.75	Call			285.05000	0.28505	350,310	12.33	0.00	0	0
R213	On	05/11/2015	Bond Future	7.75	Put			8,434.68000	8.43468	7,873,020	12.33	0.00	0	0
R213	On	05/11/2015	Bond Future	7.76	Call			292.83000	0.29283	359,570	12.33	0.00	0	0
R213	On	05/11/2015	Bond Future	7.76	Put			8,357.90000	8.35790	7,797,720	12.33	0.00	0	0
R213	On	04/02/2016	Bond Future	8.74	Call			3,025.41000	3.02541	3,336,250	12.69	0.00	0	0
R213	On	04/02/2016	Bond Future	8.74	Put			3,718.29000	3.71829	3,392,760	12.69	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On	04/02/2016	Bond Future	8.75	Call			3,060.41000	3.06041	3,373,490	12.70	0.00	0	0
R213	On	04/02/2016	Bond Future	8.75	Put			3,679.05000	3.67905	3,355,760	12.70	0.00	0	0
R213	On	04/02/2016	Bond Future	8.76	Call			3,095.89000	3.09589	3,411,200	12.71	0.00	0	0
R213	On	04/02/2016	Bond Future	8.76	Put			3,640.38000	3.64038	3,319,320	12.71	0.00	0	0
Total R213 Option												0.00	0	0
Total For R213												0.00	0	17,330
R214	On	06/08/2015	Bond Future			8.78724	79.77053	8.86351	79.14990		15.29	0.00	0	21,939
R214	On	05/11/2015	Bond Future			8.84298	77.72934	8.92117	77.10007		15.91	0.00	0	487
R214	On	04/02/2016	Bond Future			8.89203	79.04354	8.97221	78.40476		15.89	0.00	0	4,320
Total R214 Future												0.00	0	26,746
R214	On	06/08/2015	Bond Future	8.74	Call			790.50000	0.79050	1,024,230	15.09	0.00	0	0
R214	On	06/08/2015	Bond Future	8.74	Put			1,799.68000	1.79968	1,412,780	15.09	0.00	0	0
R214	On	06/08/2015	Bond Future	8.75	Call			821.52000	0.82152	1,061,660	15.10	0.00	0	0
R214	On	06/08/2015	Bond Future	8.75	Put			1,748.19000	1.74819	1,367,700	15.10	0.00	0	0
R214	On	06/08/2015	Bond Future	8.76	Call			853.41000	0.85341	1,100,000	15.11	0.00	0	0
R214	On	06/08/2015	Bond Future	8.76	Put			1,697.70000	1.69770	1,323,660	15.11	0.00	0	0
R214	On	05/11/2015	Bond Future	7.99	Call			407.33000	0.40733	488,390	15.13	0.00	0	0
R214	On	05/11/2015	Bond Future	7.99	Put			8,487.14000	8.48714	7,938,930	15.13	0.00	0	0
R214	On	05/11/2015	Bond Future	8.00	Call			417.97000	0.41797	500,770	15.13	0.00	0	0
R214	On	05/11/2015	Bond Future	8.00	Put			8,403.80000	8.40380	7,857,330	15.13	0.00	0	0
R214	On	05/11/2015	Bond Future	8.01	Call			429.58000	0.42958	514,220	15.14	0.00	0	0
R214	On	05/11/2015	Bond Future	8.01	Put			8,321.60000	8.32160	7,776,970	15.14	0.00	0	0
R214	On	04/02/2016	Bond Future	7.99	Call			933.71000	0.93371	1,060,600	15.11	0.00	0	0
R214	On	04/02/2016	Bond Future	7.99	Put			9,403.04000	9.40304	8,891,150	15.11	0.00	0	0
R214	On	04/02/2016	Bond Future	8.00	Call			949.62000	0.94962	1,078,210	15.11	0.00	0	0
R214	On	04/02/2016	Bond Future	8.00	Put			9,325.20000	9.32520	8,815,010	15.11	0.00	0	0
R214	On	04/02/2016	Bond Future	8.01	Call			967.05000	0.96705	1,097,440	15.12	0.00	0	0
R214	On	04/02/2016	Bond Future	8.01	Put			9,249.05000	9.24905	8,740,660	15.12	0.00	0	0
Total R214 Option												0.00	0	0
Total For R214												0.00	0	26,746
Total for Bond												135,232,163.10	4,125	493,767
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

Contract 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 ES18										0.00	0	0
ES18A On 20/04/2018 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES18A Future										0.00	0	0
Total For ES18A										0.00	0	0
ES23 On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES23 Future										0.00	0	0
Total For ES23										0.00	0	0
ES23A On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES23A Future										0.00	0	0
Total For ES23A										0.00	0	0
ES26 On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES26 Future										0.00	0	0
Total For ES26										0.00	0	0
ES26A On 02/04/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES26A Future										0.00	0	0
Total For ES26A										0.00	0	0
ES33 On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES33 Future										0.00	0	0
Total For ES33										0.00	0	0
ES33A On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES33A Future										0.00	0	0
Total For ES33A										0.00	0	0
ES42 On 25/04/2042 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES42 Future										0.00	0	0
Total For ES42										0.00	0	0
I2025 On 31/01/2025 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2025 Future										0.00	0	0
Total For I2025										0.00	0	0
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

Contract 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 I2050										0.00	0	0
R186 On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R186 Future										0.00	0	0
Total For R186										0.00	0	0
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R186/R207 Future										0.00	0	0
Total For R186/R207										0.00	0	0
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R186/R208 Future										0.00	0	0
Total For R186/R208										0.00	0	0
R197 On 07/12/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R197 Future										0.00	0	0
Total For R197										0.00	0	0
R202 On 07/12/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R202 Future										0.00	0	0
Total For R202										0.00	0	0
R2023 On 28/02/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2023 Future										0.00	0	0
Total For R2023										0.00	0	0
R203 On 15/09/2017 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R203 Future										0.00	0	0
Total For R203										0.00	0	0
R2030 On 31/01/2030 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2030 Future										0.00	0	0
Total For R2030										0.00	0	0
R2032 On 31/03/2032 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2032 Future										0.00	0	0
Total For R2032										0.00	0	0
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

Contract 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 R204/R203									0.00	0	0
R2044 On 31/01/2044 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R2044 Future									0.00	0	0
Total For R2044									0.00	0	0
R2048 On 28/02/2048 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R2048 Future									0.00	0	0
Total For R2048									0.00	0	0
R207 On 15/01/2020 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R207 Future									0.00	0	0
Total For R207									0.00	0	0
R207/R On 15/01/2020 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R207/R203 Future									0.00	0	0
Total For R207/R203									0.00	0	0
R208 On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R208 Future									0.00	0	0
Total For R208									0.00	0	0
R208/R On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R208/R204 Future									0.00	0	0
Total For R208/R204									0.00	0	0
R208/R On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R208/R207 Future									0.00	0	0
Total For R208/R207									0.00	0	0
R209 On 31/03/2036 Price Contribution			6.25000	6.25000	6.25000	6.25000			0.00	0	0
Total R209 Future									0.00	0	0
Total For R209									0.00	0	0
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R209/R186 Future									0.00	0	0
Total For R209/R186									0.00	0	0
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
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

Contract 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 R210										0.00	0	0
R211 On 31/01/2017 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R211 Future										0.00	0	0
Total For R211										0.00	0	0
R212 On 31/01/2022 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R212 Future										0.00	0	0
Total For R212										0.00	0	0
R213 On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R213 Future										0.00	0	0
Total For R213										0.00	0	0
R213/R On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R213/R186 Future										0.00	0	0
Total For R213/R186										0.00	0	0
R214 On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R214 Future										0.00	0	0
Total For R214										0.00	0	0
R214/R On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R214/R209 Future										0.00	0	0
Total For R214/R209										0.00	0	0
Total for Price Contribution										0.00	0	0
GOVI On 06/08/2015 GOVI			492.54300	492.54300	490.24700	490.24700				0.00	0	472
GOVI On 05/11/2015 GOVI			500.33000	500.33000	498.00600	498.00600				0.00	0	28
GOVI On 04/02/2016 GOVI			508.78100	508.78100	506.42400	506.42400				0.00	0	0
Total GOVI Future										0.00	0	500
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			97,430.00000	9.74300	74,470,000			0.00	0	0
GOVI On 06/08/2015 GOVI	500.00	Call			0.00000	0.00000	0,000			0.00	0	0
GOVI On 06/08/2015 GOVI	500.00	Put			97,530.00000	9.75300	74,570,000			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			97,630.00000	9.76300	74,670,000			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			319,840.00000	31.98400	296,600,000			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			319,940.00000	31.99400	296,700,000			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			320,040.00000	32.00400	296,800,000			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			55,660.00000	5.56600	32,090,000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GOVI On 04/02/2016 GOVI	512.00	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI On 04/02/2016 GOVI	512.00	Put			55,760.00000	5.57600	32,190,000		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			55,860.00000	5.58600	32,290,000		0.00	0	0
Total GOVI Option									0.00	0	0
Total For GOVI									0.00	0	500
Total for GOVI									0.00	0	500
AL37 On 06/08/2015 Index Future			460.10100	460.10100	458.88600	458.88600			0.00	0	26
AL37 On 05/11/2015 Index Future			467.37500	467.37500	466.14900	466.14900			0.00	0	0
Total AL37 Future									0.00	0	26
Total For AL37									0.00	0	26
AL7T On 06/08/2015 Index Future			543.60800	543.60800	541.09500	541.09500			0.00	0	1
AL7T On 05/11/2015 Index Future			552.20300	552.20300	549.65900	549.65900			0.00	0	0
Total AL7T Future									0.00	0	1
Total For AL7T									0.00	0	1
ALBI On 06/08/2015 Index Future			496.07500	496.07500	493.56800	493.56800			0.00	0	507
ALBI On 05/11/2015 Index Future			503.91800	503.91800	501.38000	501.38000			0.00	0	103
ALBI On 04/02/2016 Index Future			512.43000	512.43000	509.85500	509.85500			0.00	0	0
Total ALBI Future									0.00	0	610
Total For ALBI									0.00	0	610
IGOV On 06/08/2015 Index Future			228.77400	228.77400	228.70200	228.70200			0.00	0	1,077
IGOV On 05/11/2015 Index Future			232.39100	232.39100	232.32100	232.32100			0.00	0	17
IGOV On 04/02/2016 Index Future			236.31700	236.31700	236.24800	236.24800			0.00	0	0
Total IGOV Future									0.00	0	1,094
Total For IGOV									0.00	0	1,094
ILBI On 06/08/2015 Index Future			620.50000	620.50000	620.30700	620.30700			0.00	0	159
ILBI On 05/11/2015 Index Future			630.57500	630.57500	630.38200	630.38200			0.00	0	0
Total ILBI Future									0.00	0	159
Total For ILBI									0.00	0	159
Total for Index									0.00	0	1,890
JIBAR f On 15/07/2015 Jibar Future			6.16000	93.84000	6.16000	93.84000			0.00	0	0
JIBAR f On 19/08/2015 Jibar Future			6.30000	93.70000	6.29000	93.71000			0.00	0	0
JIBAR f On 16/09/2015 Jibar Future			6.34000	93.66000	6.31000	93.69000			0.00	0	0
JIBAR f On 21/10/2015 Jibar Future			6.44000	93.56000	6.43000	93.57000			0.00	0	500
JIBAR f On 18/11/2015 Jibar Future			6.47000	93.53000	6.45000	93.55000			0.00	0	500
JIBAR f On 15/12/2015 Jibar Future			6.56000	93.44000	6.56000	93.44000			0.00	0	0
JIBAR f On 17/02/2016 Jibar Future			6.69000	93.31000	6.71000	93.29000			0.00	0	2,000
JIBAR f On 16/03/2016 Jibar Future			6.73000	93.27000	6.75000	93.25000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
JIBAR F On 15/06/2016 Jibar Future			6.93000	93.07000	6.99000	93.01000				0.00	0	0
JIBAR F On 21/09/2016 Jibar Future			7.12000	92.88000	7.21000	92.79000				0.00	0	0
JIBAR F On 21/12/2016 Jibar Future			7.29000	92.71000	7.38000	92.62000				0.00	0	0
JIBAR F On 15/03/2017 Jibar Future			7.42000	92.58000	7.51000	92.49000				0.00	0	0
JIBAR F On 21/06/2017 Jibar Future			7.63000	92.37000	7.63000	92.37000				0.00	0	0
Total Jibar Future										0.00	0	3,000
Total For JIBAR FUTURE										0.00	0	3,000
Total for Jibar										0.00	0	3,000
Total for Derivatives :										135,232,163.10	4,125	499,157
AA02 On 28/03/2016 Spot Bond				100.33181		100.31319				0.00	0	0
Total AA02 SPOT										0.00	0	0
Total For AA02										0.00	0	0
AA04 On 22/03/2017 Spot Bond				100.48729		100.46631				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			9.07500	103.52239	9.14000	103.29697		18,150,000,000,000.00		2,000,000,000	1,000,000,000	
Total AA05 SPOT								18,150,000,000,000.00		2,000,000,000	1,000,000,000	
Total For AA05								18,150,000,000,000.00		2,000,000,000	1,000,000,000	
AA06 On 15/04/2021 Spot Bond				100.03802		100.01897				0.00	0	0
Total AA06 SPOT										0.00	0	0
Total For AA06										0.00	0	0
AA07 On 15/04/2021 Spot Bond			9.24000	103.48011	9.31000	103.14601				0.00	0	0
Total AA07 SPOT										0.00	0	0
Total For AA07										0.00	0	0
AB01/R On 24/11/2020 Spot Bond			10.00000	109.80200	10.00000	109.77300				0.00	0	0
Total AB01/R186 SPOT										0.00	0	0
Total For AB01/R186										0.00	0	0
AB010 On 21/11/2022 Spot Bond				101.20508		101.18292				0.00	0	0
Total AB010 SPOT										0.00	0	0
Total For AB010										0.00	0	0
AB011 On 21/11/2023 Spot Bond				100.00288		99.98080				0.00	0	0
Total AB011 SPOT										0.00	0	0
Total For AB011										0.00	0	0
AB013 On 21/11/2018 Spot Bond			9.46500	97.97531	9.53000	97.77168				0.00	0	310,000,000
Total AB013 SPOT										0.00	0	310,000,000
Total For AB013										0.00	0	310,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
AB014L On 19/11/2024 Spot Bond			100.00000	10.86409	100.00000	10.83777				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	101.67810	10.84000	101.64895				0.00	0	0
Total AB015U SPOT										0.00	0	0
Total For AB015U										0.00	0	0
AB016L On 05/02/2025 Spot Bond			100.00000	10.14275	100.00000	10.12267				0.00	0	0
Total AB016U SPOT										0.00	0	0
Total For AB016U										0.00	0	0
AB08 On 03/05/2017 Spot Bond				102.08949		102.06747				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			8.67000	104.69453	8.73000	104.57057				0.00	0	500,000,000
Total AB09 SPOT										0.00	0	500,000,000
Total For AB09										0.00	0	500,000,000
ABC12 On 25/11/2020 Spot Bond			10.00000	110.93100	10.00000	110.90200				0.00	0	0
Total ABC1234/R2022 SPOT										0.00	0	0
Total For ABC1234/R2022										0.00	0	0
ABCPI3 On 07/12/2023 Spot Bond			2.27500	276.85074	2.28000	276.65937				0.00	0	0
Total ABCPI3 SPOT										0.00	0	0
Total For ABCPI3										0.00	0	0
ABFN06 On 17/03/2016 Spot Bond				100.95270		100.93354				0.00	0	0
Total ABFN06 SPOT										0.00	0	0
Total For ABFN06										0.00	0	0
ABFN07 On 17/03/2018 Spot Bond				100.84293		100.82193				0.00	0	0
Total ABFN07 SPOT										0.00	0	0
Total For ABFN07										0.00	0	0
ABFN08 On 17/03/2020 Spot Bond				100.65291		100.63102				0.00	0	0
Total ABFN08 SPOT										0.00	0	0
Total For ABFN08										0.00	0	0
ABFN09 On 17/03/2026 Spot Bond				100.66900		100.64657				0.00	0	0
Total ABFN09 SPOT										0.00	0	0
Total For ABFN09										0.00	0	0
ABFN10 On 28/10/2019 Spot Bond				100.06922		100.05143				0.00	1,000,000,000	500,000,000
Total ABFN10 SPOT										0.00	1,000,000,000	500,000,000
Total For ABFN10										0.00	1,000,000,000	500,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABFN1: On 09/04/2017 Spot Bond				99.99506		99.97507			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				99.68180		99.66180			0.00	4,400,000,000	2,200,000,000
Total ABFN12 SPOT									0.00	4,400,000,000	2,200,000,000
Total For ABFN12									0.00	4,400,000,000	2,200,000,000
ABFN1: On 14/05/2020 Spot Bond				101.34096		101.32022			0.00	0	0
Total ABFN13 SPOT									0.00	0	0
Total For ABFN13									0.00	0	0
ABFN1: On 14/05/2022 Spot Bond				101.37566		101.35437			0.00	0	0
Total ABFN14 SPOT									0.00	0	0
Total For ABFN14									0.00	0	0
ABN05 On 18/04/2021 Spot Bond			2.01500	177.14588	2.02000	177.03932			0.00	0	0
Total ABN05 SPOT									0.00	0	0
Total For ABN05									0.00	0	0
ABN09 On 27/06/2023 Spot Bond			2.17000	177.60383	2.17000	177.54294			0.00	0	0
Total ABN09 SPOT									0.00	0	0
Total For ABN09									0.00	0	0
ABN14 On 10/10/2033 Spot Bond			1.82000	189.92604	1.82000	189.86272			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			8.06625	82.08274	8.12625	82.00195		8,066,250,000,000.00	1,000,000,000	500,000,000	
Total ABN33 SPOT								8,066,250,000,000.00	1,000,000,000	500,000,000	
Total For ABN33								8,066,250,000,000.00	1,000,000,000	500,000,000	
ABN34 On 29/01/2018 Spot Bond			8.06625	82.08274	8.12625	82.00195		0.00	0	0	
Total ABN34 SPOT								0.00	0	0	
Total For ABN34								0.00	0	0	
ABN38 On 17/08/2015 Spot Bond				100.28000		100.28000		0.00	0	0	
Total ABN38 SPOT								0.00	0	0	
Total For ABN38								0.00	0	0	
ABN39 On 21/09/2016 Spot Bond				100.54737		100.52531		0.00	0	0	
Total ABN39 SPOT								0.00	0	0	
Total For ABN39								0.00	0	0	
ABN40 On 29/09/2015 Spot Bond				99.61000		99.56000		0.00	0	0	
Total ABN40 SPOT								0.00	0	0	
Total For ABN40								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN42 On 16/11/2015 Spot Bond				98.71000		98.65000			0.00	0	0
Total ABN42 SPOT									0.00	0	0
Total For ABN42									0.00	0	0
ABN44 On 14/12/2015 Spot Bond				98.19000		98.13000			0.00	0	0
Total ABN44 SPOT									0.00	0	0
Total For ABN44									0.00	0	0
ABN45 On 23/02/2016 Spot Bond				96.78000		96.74000			0.00	0	0
Total ABN45 SPOT									0.00	0	0
Total For ABN45									0.00	0	0
ABN46 On 23/03/2016 Spot Bond				97.13000		97.08000			0.00	0	0
Total ABN46 SPOT									0.00	0	0
Total For ABN46									0.00	0	0
ABN47 On 05/04/2017 Spot Bond				100.15863		100.19836			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				100.08111		100.01019			0.00	0	0
Total ABN48 SPOT									0.00	0	0
Total For ABN48									0.00	0	0
ABN49 On 12/04/2016 Spot Bond				95.76000		95.72000			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				95.06000		95.01000			0.00	0	0
Total ABN52 SPOT									0.00	0	0
Total For ABN52									0.00	0	0
ABN53 On 01/06/2016 Spot Bond				94.77000		94.72000			0.00	0	0
Total ABN53 SPOT									0.00	0	0
Total For ABN53									0.00	0	0
ABN54 On 14/06/2016 Spot Bond				94.50000		94.46000			0.00	0	0
Total ABN54 SPOT									0.00	0	0
Total For ABN54									0.00	0	0
ABN55 On 27/06/2017 Spot Bond				100.29374		100.33359			0.00	0	0
Total ABN55 SPOT									0.00	0	0
Total For ABN55									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ABN56 On 15/09/2015 Spot Bond			6.77500	105.57422	6.80500	105.54962				0.00	0	0
Total ABN56 SPOT										0.00	0	0
Total For ABN56										0.00	0	0
ABN58 On 16/07/2017 Spot Bond				100.01986		99.99982				0.00	0	0
Total ABN58 SPOT										0.00	0	0
Total For ABN58										0.00	0	0
ABN59 On 20/07/2016 Spot Bond				92.75000		92.71000				0.00	0	0
Total ABN59 SPOT										0.00	0	0
Total For ABN59										0.00	0	0
ABN60 On 23/08/2016 Spot Bond				92.53000		92.49000				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			2.54000	113.11272	2.55000	112.97645				0.00	0	0
Total ABN61 SPOT										0.00	0	0
Total For ABN61										0.00	0	0
ABN62 On 31/03/2028 Spot Bond			2.44000	165.28303	2.44000	165.22515				0.00	0	0
Total ABN62 SPOT										0.00	0	0
Total For ABN62										0.00	0	0
ABN63 On 07/12/2033 Spot Bond			2.46500	215.24503	2.45400	215.49894				0.00	0	0
Total ABN63 SPOT										0.00	0	0
Total For ABN63										0.00	0	0
ABN64 On 12/10/2015 Spot Bond				90.16000		90.16000				0.00	0	0
Total ABN64 SPOT										0.00	0	0
Total For ABN64										0.00	0	0
ABN66 On 21/11/2016 Spot Bond				91.24000		91.20000				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			9.60500	93.04450	9.67500	92.67295				0.00	0	0
Total ABN67 SPOT										0.00	0	0
Total For ABN67										0.00	0	0
ABN68 On 12/02/2018 Spot Bond				101.95000		101.95000				0.00	0	0
Total ABN68 SPOT										0.00	0	0
Total For ABN68										0.00	0	0
ABN70 On 28/03/2017 Spot Bond				103.53000		103.49000				0.00	0	0
Total ABN70 SPOT										0.00	0	0
Total For ABN70										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN71 On 29/03/2016 Spot Bond				63.39000		63.01000			0.00	0	0
Total ABN71 SPOT									0.00	0	0
Total For ABN71									0.00	0	0
ABN72 On 17/03/2018 Spot Bond				101.42276		101.42276			0.00	0	0
Total ABN72 SPOT									0.00	0	0
Total For ABN72									0.00	0	0
ABN73 On 03/05/2017 Spot Bond				99.03000		98.99000			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				108.40000		108.28000			0.00	0	0
Total ABN74 SPOT									0.00	0	0
Total For ABN74									0.00	0	0
ABN75 On 07/06/2016 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ABN75 SPOT									0.00	0	0
Total For ABN75									0.00	0	0
ABN76 On 21/12/2026 Spot Bond			9.63000	106.68163	9.63000	106.65422			0.00	0	0
Total ABN76 SPOT									0.00	0	0
Total For ABN76									0.00	0	0
ABN77 On 07/06/2017 Spot Bond				102.65000		102.65000			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			9.55500	107.21774	9.62500	106.68984			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			8.94500	92.33021	9.01500	92.01946			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				97.91000		97.92000			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				108.00000		108.03000			0.00	0	0
Total ABN82 SPOT									0.00	0	0
Total For ABN82									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			9.65000	106.53930	9.72000	106.01575			0.00	0	0
Total ABN87 SPOT									0.00	0	0
Total For ABN87									0.00	0	0
ABN88 On 06/09/2016 Spot Bond				92.90000		92.86000			0.00	0	0
Total ABN88 SPOT									0.00	0	0
Total For ABN88									0.00	0	0
ABN91 On 11/12/2018 Spot Bond				100.79370		100.77162			0.00	0	0
Total ABN91 SPOT									0.00	0	0
Total For ABN91									0.00	0	0
ABN92 On 31/01/2019 Spot Bond				101.65956		101.70485			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			8.22000	107.15936	8.28000	106.99108			0.00	0	1,423,100,000
Total ABS10 SPOT									0.00	0	1,423,100,000
Total For ABS10									0.00	0	1,423,100,000
ABS11 On 09/04/2021 Spot Bond			9.42000	102.56729	9.49000	102.23712		9,420,000,000,000.00	1,000,000,000	500,000,000	
Total ABS11 SPOT								9,420,000,000,000.00	1,000,000,000	500,000,000	
Total For ABS11								9,420,000,000,000.00	1,000,000,000	500,000,000	
ABS12 On 14/05/2020 Spot Bond			9.19500	101.83571	9.26500	101.54261		0.00	0	0	0
Total ABS12 SPOT								0.00	0	0	0
Total For ABS12								0.00	0	0	0
ABS13 On 14/05/2022 Spot Bond			9.65000	101.77973	9.72000	101.40971		0.00	0	0	0
Total ABS13 SPOT								0.00	0	0	0
Total For ABS13								0.00	0	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABS6 On 01/06/2020 Spot Bond			9.10500	97.51387	9.17500	97.22556			91,050,000,000,000.00	10,000,000,000	4,419,600,000
Total ABS6 SPOT									11,050,000,000,000.00	10,000,000,000	4,419,600,000
Total For ABS6									11,050,000,000,000.00	10,000,000,000	4,419,600,000
ABS7 On 11/09/2026 Spot Bond			9.75000	96.66515	9.82000	96.19245			28,470,000,000,000.00	2,920,000,000	1,460,000,000
Total ABS7 SPOT									28,470,000,000,000.00	2,920,000,000	1,460,000,000
Total For ABS7									28,470,000,000,000.00	2,920,000,000	1,460,000,000
ABS9 On 17/03/2016 Spot Bond			7.49500	104.28778	7.53000	104.24410			0.00	0	21,076,730,000
Total ABS9 SPOT									0.00	0	21,076,730,000
Total For ABS9									0.00	0	21,076,730,000
ABSI2 On 07/12/2023 Spot Bond			2.08500	280.51446	2.09000	280.32176			0.00	0	0
Total ABSI2 SPOT									0.00	0	0
Total For ABSI2									0.00	0	0
ABSI3 On 31/01/2017 Spot Bond			1.30000	134.22179	1.30000	134.17887			0.00	0	1,000,000,000
Total ABSI3 SPOT									0.00	0	1,000,000,000
Total For ABSI3									0.00	0	1,000,000,000
ABSI4 On 31/01/2022 Spot Bond			2.07000	137.09312	2.12500	136.60169			0.00	0	0
Total ABSI4 SPOT									0.00	0	0
Total For ABSI4									0.00	0	0
ACIF1L On 08/07/2025 Spot Bond			100.00000	0.01029	100.00000	0.01026			0.00	0	0
Total ACIF1U SPOT									0.00	0	0
Total For ACIF1U									0.00	0	0
ACL028 On 15/09/2015 Spot Bond			10.93500	104.86501	10.96500	104.82901			0.00	0	0
Total ACL028 SPOT									0.00	0	0
Total For ACL028									0.00	0	0
ACL029 On 20/08/2015 Spot Bond				101.61353		101.58577			0.00	0	0
Total ACL029 SPOT									0.00	0	0
Total For ACL029									0.00	0	0
ACL02U On 20/03/2018 Spot Bond			100.00000	9.17130	100.00000	9.14908			0.00	0	0
Total ACL02U SPOT									0.00	0	0
Total For ACL02U									0.00	0	0
ACL033 On 20/08/2015 Spot Bond				101.65287		101.62443			0.00	0	0
Total ACL033 SPOT									0.00	0	0
Total For ACL033									0.00	0	0
ACL036 On 20/08/2015 Spot Bond				102.21061		102.17236			0.00	0	0
Total ACL036 SPOT									0.00	0	0
Total For ACL036									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL03l On 20/03/2016 Spot Bond			100.00000	54.66520	100.00000	54.53277			0.00	0	0
Total ACL03U SPOT									0.00	0	0
Total For ACL03U									0.00	0	0
ACL042 On 20/08/2015 Spot Bond				101.57417		101.54710			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				74.80102		74.74331			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	54.66520	100.00000	54.53277			0.00	0	0
Total ACL04U SPOT									0.00	0	0
Total For ACL04U									0.00	0	0
ACL073 On 20/09/2015 Spot Bond				98.64854		98.68829			0.00	0	0
Total ACL073 SPOT									0.00	0	0
Total For ACL073									0.00	0	0
ACL074 On 20/09/2015 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ACL074 SPOT									0.00	0	0
Total For ACL074									0.00	0	0
ACL076 On 20/09/2015 Spot Bond				100.59941		100.57526			0.00	0	0
Total ACL076 SPOT									0.00	0	0
Total For ACL076									0.00	0	0
ACL077 On 20/09/2015 Spot Bond				100.65534		100.62894			0.00	0	0
Total ACL077 SPOT									0.00	0	0
Total For ACL077									0.00	0	0
ACL078 On 20/09/2015 Spot Bond				100.57445		100.55131			0.00	0	0
Total ACL078 SPOT									0.00	0	0
Total For ACL078									0.00	0	0
ACL080 On 20/09/2015 Spot Bond				100.59132		100.56749			0.00	0	0
Total ACL080 SPOT									0.00	0	0
Total For ACL080									0.00	0	0
ACL081 On 20/09/2015 Spot Bond				100.59874		100.57461			0.00	0	0
Total ACL081 SPOT									0.00	0	0
Total For ACL081									0.00	0	0
ACL082 On 30/07/2017 Spot Bond				103.93772		103.98771			0.00	0	0
Total ACL082 SPOT									0.00	0	0
Total For ACL082									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL083 On 30/07/2017 Spot Bond				103.93772		103.98771			0.00	0	0
Total ACL083 SPOT									0.00	0	0
Total For ACL083									0.00	0	0
ACL084 On 30/07/2017 Spot Bond				103.96015		104.01044			0.00	0	0
Total ACL084 SPOT									0.00	0	0
Total For ACL084									0.00	0	0
ACL086 On 30/07/2017 Spot Bond				103.96015		104.01044			0.00	0	0
Total ACL086 SPOT									0.00	0	0
Total For ACL086									0.00	0	0
ACL087 On 30/07/2017 Spot Bond				103.91529		103.96499			0.00	0	0
Total ACL087 SPOT									0.00	0	0
Total For ACL087									0.00	0	0
ACL088 On 20/12/2015 Spot Bond				97.08910		97.07044			0.00	0	0
Total ACL088 SPOT									0.00	0	0
Total For ACL088									0.00	0	0
ACL089 On 25/11/2020 Spot Bond			10.00000	110.93100	10.00000	110.90200			0.00	0	0
Total ACL089/JIBAR SPOT									0.00	0	0
Total For ACL089/JIBAR									0.00	0	0
ACL092 On 26/12/2015 Spot Bond				100.46494		100.44251			0.00	0	0
Total ACL092 SPOT									0.00	0	0
Total For ACL092									0.00	0	0
ACL095 On 20/12/2018 Spot Bond				100.58123		100.55781			0.00	0	0
Total ACL095 SPOT									0.00	0	0
Total For ACL095									0.00	0	0
ACL096 On 20/06/2020 Spot Bond				100.59783		100.57374			0.00	0	0
Total ACL096 SPOT									0.00	0	0
Total For ACL096									0.00	0	0
ACL097 On 20/12/2025 Spot Bond				100.60453		100.58016			0.00	0	0
Total ACL097 SPOT									0.00	0	0
Total For ACL097									0.00	0	0
ACL098 On 20/12/2025 Spot Bond				100.59106		100.56723			0.00	0	0
Total ACL098 SPOT									0.00	0	0
Total For ACL098									0.00	0	0
ACL100 On 20/12/2017 Spot Bond				100.56098		100.53837			0.00	0	0
Total ACL100 SPOT									0.00	0	0
Total For ACL100									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ACL104 On 20/12/2019 Spot Bond			9.40500	102.78396	9.47500	102.58184				0.00	0	0
Total ACL104 SPOT										0.00	0	0
Total For ACL104										0.00	0	0
ACL118 On 26/01/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ACL118 SPOT										0.00	0	0
Total For ACL118										0.00	0	0
ACL120 On 26/01/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ACL120 SPOT										0.00	0	0
Total For ACL120										0.00	0	0
ACL122 On 20/06/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ACL122 SPOT										0.00	0	0
Total For ACL122										0.00	0	0
ACL126 On 20/09/2016 Spot Bond				91.35455		91.33449				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				191.31047		193.21311				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				191.37766		193.28039				0.00	0	0
Total ACL128 SPOT										0.00	0	0
Total For ACL128										0.00	0	0
ACL129 On 20/09/2021 Spot Bond				100.57436		100.55121				0.00	0	0
Total ACL129 SPOT										0.00	0	0
Total For ACL129										0.00	0	0
ACL136 On 20/09/2021 Spot Bond				101.50002		101.47548				0.00	0	0
Total ACL136 SPOT										0.00	0	0
Total For ACL136										0.00	0	0
ACL137 On 02/09/2016 Spot Bond				101.00719		100.98487				0.00	0	0
Total ACL137 SPOT										0.00	0	0
Total For ACL137										0.00	0	0
ACL138 On 20/09/2021 Spot Bond				101.49961		101.47510				0.00	0	0
Total ACL138 SPOT										0.00	0	0
Total For ACL138										0.00	0	0
ACL139 On 30/07/2017 Spot Bond				100.30751		100.35294				0.00	0	0
Total ACL139 SPOT										0.00	0	0
Total For ACL139										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ACL141 On 30/07/2017 Spot Bond				104.25690		104.30504				0.00	0	0
Total ACL141 SPOT										0.00	0	0
Total For ACL141										0.00	0	0
ACL142 On 25/11/2020 Spot Bond			10.00000	110.93100	10.00000	110.90200				0.00	0	0
Total ACL142/JIBAR SPOT										0.00	0	0
Total For ACL142/JIBAR										0.00	0	0
ACL143 On 20/12/2016 Spot Bond				100.79755		100.77380				0.00	0	0
Total ACL143 SPOT										0.00	0	0
Total For ACL143										0.00	0	0
ACL144 On 20/12/2016 Spot Bond				101.49410		101.47339				0.00	0	0
Total ACL144 SPOT										0.00	0	0
Total For ACL144										0.00	0	0
ACL145 On 20/12/2021 Spot Bond				100.57640		100.55318				0.00	0	0
Total ACL145 SPOT										0.00	0	0
Total For ACL145										0.00	0	0
ACL151 On 20/03/2017 Spot Bond				101.40497		101.38334				0.00	0	0
Total ACL151 SPOT										0.00	0	0
Total For ACL151										0.00	0	0
ACL156 On 20/03/2017 Spot Bond				100.56448		100.54174				0.00	0	0
Total ACL156 SPOT										0.00	0	0
Total For ACL156										0.00	0	0
ACL157 On 20/03/2017 Spot Bond				100.54082		100.51903				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	103.27885	10.23000	103.25085				0.00	0	0
Total ACL161 SPOT										0.00	0	0
Total For ACL161										0.00	0	0
ACL162 On 20/09/2015 Spot Bond				100.52854		100.50724				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				114.49075		114.49075				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			9.54000	101.54380	9.60500	101.30814				0.00	0	0
Total ACL167 SPOT										0.00	0	0
Total For ACL167										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL16€ On 20/06/2017 Spot Bond				100.56238		100.53972			0.00	0	0
Total ACL168 SPOT									0.00	0	0
Total For ACL168									0.00	0	0
ACL16€ On 20/06/2017 Spot Bond			1.75000	119.37518	1.75000	119.45441			0.00	0	0
Total ACL169 SPOT									0.00	0	0
Total For ACL169									0.00	0	0
ACL17€ On 20/06/2017 Spot Bond				100.47520		100.51919			0.00	0	0
Total ACL173 SPOT									0.00	0	0
Total For ACL173									0.00	0	0
ACL17€ On 20/06/2019 Spot Bond				100.48981		100.53514			0.00	0	0
Total ACL174 SPOT									0.00	0	0
Total For ACL174									0.00	0	0
ACL17€ On 20/06/2019 Spot Bond				100.46058		100.50322			0.00	0	0
Total ACL175 SPOT									0.00	0	0
Total For ACL175									0.00	0	0
ACL181 On 20/06/2017 Spot Bond				100.60893		100.58512			0.00	0	0
Total ACL181 SPOT									0.00	0	0
Total For ACL181									0.00	0	0
ACL182 On 20/06/2017 Spot Bond				101.85310		101.83203			0.00	0	0
Total ACL182 SPOT									0.00	0	0
Total For ACL182									0.00	0	0
ACL18€ On 20/06/2019 Spot Bond				100.45531		100.49747			0.00	0	0
Total ACL183 SPOT									0.00	0	0
Total For ACL183									0.00	0	0
ACL18€ On 20/09/2017 Spot Bond				101.30468		101.34741			0.00	0	1,000,000,000
Total ACL184 SPOT									0.00	0	1,000,000,000
Total For ACL184									0.00	0	1,000,000,000
ACL18€ On 20/09/2022 Spot Bond				100.48690		100.53196			0.00	0	0
Total ACL185 SPOT									0.00	0	0
Total For ACL185									0.00	0	0
ACL18€ On 20/09/2016 Spot Bond				100.55049		100.52831			0.00	0	0
Total ACL186 SPOT									0.00	0	0
Total For ACL186									0.00	0	0
ACL187 On 20/09/2020 Spot Bond				100.57899		100.55566			0.00	0	0
Total ACL187 SPOT									0.00	0	0
Total For ACL187									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL188 On 20/09/2020 Spot Bond				100.58775		100.56407			0.00	0	0
Total ACL188 SPOT									0.00	0	0
Total For ACL188									0.00	0	0
ACL191 On 20/09/2015 Spot Bond				100.61531		100.59594			0.00	0	0
Total ACL191 SPOT									0.00	0	0
Total For ACL191									0.00	0	0
ACL192 On 20/12/2015 Spot Bond				100.80054		100.78100			0.00	0	0
Total ACL192 SPOT									0.00	0	0
Total For ACL192									0.00	0	0
ACL193 On 20/09/2022 Spot Bond				100.58987		100.56610			0.00	0	0
Total ACL193 SPOT									0.00	0	0
Total For ACL193									0.00	0	0
ACL194 On 20/09/2022 Spot Bond				100.58987		100.56610			0.00	0	0
Total ACL194 SPOT									0.00	0	0
Total For ACL194									0.00	0	0
ACL195 On 20/06/2017 Spot Bond				100.53649		100.58611			0.00	0	0
Total ACL195 SPOT									0.00	0	0
Total For ACL195									0.00	0	0
ACL196 On 20/12/2017 Spot Bond				100.47813		100.52238			0.00	0	0
Total ACL196 SPOT									0.00	0	0
Total For ACL196									0.00	0	0
ACL197 On 20/06/2017 Spot Bond				100.62311		100.59801			0.00	0	0
Total ACL197 SPOT									0.00	0	0
Total For ACL197									0.00	0	0
ACL198 On 20/06/2017 Spot Bond				102.01643		102.06136			0.00	0	0
Total ACL198 SPOT									0.00	0	0
Total For ACL198									0.00	0	0
ACL199 On 20/06/2017 Spot Bond				100.53649		100.58611			0.00	0	0
Total ACL199 SPOT									0.00	0	0
Total For ACL199									0.00	0	0
ACL200 On 21/11/2016 Spot Bond				98.42532		98.46426			0.00	0	0
Total ACL200 SPOT									0.00	0	0
Total For ACL200									0.00	0	0
ACL201 On 20/12/2022 Spot Bond				100.60135		100.57712			0.00	0	0
Total ACL201 SPOT									0.00	0	0
Total For ACL201									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL202 On 20/12/2022 Spot Bond				100.51317		100.56065			0.00	0	0
Total ACL202 SPOT									0.00	0	0
Total For ACL202									0.00	0	0
ACL203 On 30/01/2023 Spot Bond				138.49736		139.89773			0.00	0	0
Total ACL203 SPOT									0.00	0	0
Total For ACL203									0.00	0	0
ACL204 On 14/02/2023 Spot Bond				139.49882		140.90915			0.00	0	0
Total ACL204 SPOT									0.00	0	0
Total For ACL204									0.00	0	0
ACL205 On 20/03/2016 Spot Bond				100.44887		100.49044			0.00	0	0
Total ACL205 SPOT									0.00	0	0
Total For ACL205									0.00	0	0
ACL208 On 20/03/2018 Spot Bond				100.44476		100.48595			0.00	0	0
Total ACL208 SPOT									0.00	0	0
Total For ACL208									0.00	0	0
ACL210 On 20/05/2018 Spot Bond				101.14060		101.12111			0.00	0	0
Total ACL210 SPOT									0.00	0	0
Total For ACL210									0.00	0	0
ACL212 On 20/09/2018 Spot Bond				100.45589		100.49811			0.00	0	0
Total ACL212 SPOT									0.00	0	0
Total For ACL212									0.00	0	0
ACL213 On 20/06/2018 Spot Bond				99.64250		99.62079			0.00	70,000,000	35,000,000
Total ACL213 SPOT									0.00	70,000,000	35,000,000
Total For ACL213									0.00	70,000,000	35,000,000
ACL214 On 20/09/2020 Spot Bond				100.47520		100.51919			0.00	0	0
Total ACL214 SPOT									0.00	0	0
Total For ACL214									0.00	0	0
ACL215 On 20/09/2018 Spot Bond				100.44945		100.49108			0.00	0	0
Total ACL215 SPOT									0.00	0	0
Total For ACL215									0.00	0	0
ACL216 On 20/12/2018 Spot Bond				100.44887		100.49044			0.00	0	0
Total ACL216 SPOT									0.00	0	0
Total For ACL216									0.00	0	0
ACL217 On 20/12/2023 Spot Bond				100.56831		100.54541			0.00	0	0
Total ACL217 SPOT									0.00	0	0
Total For ACL217									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL218 On 11/05/2020 Spot Bond				101.52757		101.50433			0.00	0	0
Total ACL218 SPOT									0.00	0	0
Total For ACL218									0.00	0	0
ACL219 On 26/01/2021 Spot Bond				100.61667		99.74754			0.00	0	0
Total ACL219 SPOT									0.00	0	0
Total For ACL219									0.00	0	0
ACL220 On 26/01/2021 Spot Bond				100.60637		99.75173			0.00	0	0
Total ACL220 SPOT									0.00	0	0
Total For ACL220									0.00	0	0
ADCB0 On 08/03/2018 Spot Bond				100.90435		100.88054			0.00	4,524,600,000	2,262,300,000
Total ADCB01 SPOT									0.00	4,524,600,000	2,262,300,000
Total For ADCB01									0.00	4,524,600,000	2,262,300,000
ADCB0 On 31/07/2016 Spot Bond				101.79784		101.77510			0.00	0	0
Total ADCB02 SPOT									0.00	0	0
Total For ADCB02									0.00	0	0
ADCB0 On 31/01/2016 Spot Bond				101.74487		101.72282			0.00	0	0
Total ADCB03 SPOT									0.00	0	0
Total For ADCB03									0.00	0	0
ADCB0 On 27/11/2017 Spot Bond				101.22524		101.20127			0.00	0	0
Total ADCB04 SPOT									0.00	0	0
Total For ADCB04									0.00	0	0
AER01U On 18/11/2016 Spot Bond			100.00000	37.90113	100.00000	37.80931			0.00	0	0
Total AER01U SPOT									0.00	0	0
Total For AER01U									0.00	0	0
AFS1U On 27/09/2019 Spot Bond			100.00000	13.73564	100.00000	13.70236			0.00	0	0
Total AFS1U SPOT									0.00	0	0
Total For AFS1U									0.00	0	0
AFS2U On 02/07/2020 Spot Bond			100.00000	1.49455	100.00000	1.49093			0.00	0	0
Total AFS2U SPOT									0.00	0	0
Total For AFS2U									0.00	0	0
AHF1A On 21/11/2015 Spot Bond				101.09387		101.13516			0.00	0	0
Total AHF1A1 SPOT									0.00	0	0
Total For AHF1A1									0.00	0	0
AHF1B On 21/11/2014 Spot Bond				101.20304					0.00	0	0
Total AHF1B1 SPOT									0.00	0	0
Total For AHF1B1									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AHF1C On 21/11/2014 Spot Bond				101.27572					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				99.94198		99.92250			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				99.93595		99.91445			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				99.92792		99.90374			0.00	0	0
Total AHF2C1 SPOT									0.00	0	0
Total For AHF2C1									0.00	0	0
AHF3A On 18/10/2039 Spot Bond				99.87689		99.91789			0.00	2,000,000,000	500,000,000
Total AHF3A1 SPOT									0.00	2,000,000,000	500,000,000
Total For AHF3A1									0.00	2,000,000,000	500,000,000
AHF3A On 18/04/2016 Spot Bond			8.00500	100.56922	8.06500	100.50470			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				99.84231		99.89481			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				99.81691		99.87786			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	38.96693	100.00000	38.83471			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	10.02623	100.00000	9.99222			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			9.11000	101.25019	9.12500	101.18025		13,665,000,000,000.00		1,500,000,000	4,398,000,000
Total AIR01 SPOT								13,665,000,000,000.00		1,500,000,000	4,398,000,000
Total For AIR01								13,665,000,000,000.00		1,500,000,000	4,398,000,000
AIR02 On 30/04/2023 Spot Bond			9.65000	113.39342	9.72000	112.96086		0.00		0	0
Total AIR02 SPOT								0.00		0	0
Total For AIR02								0.00		0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AIR03 On 09/03/2016 Spot Bond			7.51500	105.88942	7.55000	105.84591			0.00	0	0
Total AIR03 SPOT									0.00	0	0
Total For AIR03									0.00	0	0
AIR04 On 29/05/2024 Spot Bond			9.34500	100.64682	9.41500	100.20852			0.00	0	0
Total AIR04 SPOT									0.00	0	0
Total For AIR04									0.00	0	0
AIR04U On 26/10/2029 Spot Bond			100.00000	13.89996	100.00000	13.86920			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			10.01000	101.23125	10.09000	100.59512			0.00	0	0
Total AIR05 SPOT									0.00	0	0
Total For AIR05									0.00	0	0
AIRL01 On 30/04/2028 Spot Bond			2.69000	169.36432	2.69000	169.30388			0.00	0	0
Total AIRL01 SPOT									0.00	0	0
Total For AIRL01									0.00	0	0
ANG01 On 09/12/2016 Spot Bond				100.79782		100.84070			0.00	0	0
Total ANG010 SPOT									0.00	0	0
Total For ANG010									0.00	0	0
APF01 On 26/09/2017 Spot Bond				100.45370		100.43181			0.00	0	0
Total APF01 SPOT									0.00	0	0
Total For APF01									0.00	0	0
APF02 On 26/09/2019 Spot Bond				100.48762		100.46412			0.00	0	0
Total APF02 SPOT									0.00	0	0
Total For APF02									0.00	0	0
ASN002 On 03/01/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ASN002 SPOT									0.00	0	0
Total For ASN002									0.00	0	0
ASN004 On 22/03/2016 Spot Bond				100.48417		100.52226			0.00	0	0
Total ASN004 SPOT									0.00	0	0
Total For ASN004									0.00	0	0
ASN006 On 28/02/2017 Spot Bond				101.32333		101.38068			0.00	0	0
Total ASN006 SPOT									0.00	0	0
Total For ASN006									0.00	0	0
ASN007 On 20/12/2016 Spot Bond				100.53234		100.51252			0.00	0	0
Total ASN007 SPOT									0.00	0	0
Total For ASN007									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ASN001 On 06/03/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN008 SPOT										0.00	0	0
Total For ASN008										0.00	0	0
ASN010 On 04/03/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN010 SPOT										0.00	0	0
Total For ASN010										0.00	0	0
ASN011 On 20/03/2019 Spot Bond				100.54081		100.51903				0.00	0	0
Total ASN011 SPOT										0.00	0	0
Total For ASN011										0.00	0	0
ASN012 On 20/06/2017 Spot Bond				100.76764		100.73900				0.00	0	0
Total ASN012 SPOT										0.00	0	0
Total For ASN012										0.00	0	0
ASN013 On 09/12/2015 Spot Bond				101.26072		101.24379				0.00	0	0
Total ASN013 SPOT										0.00	0	0
Total For ASN013										0.00	0	0
ASN014 On 20/03/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN014 SPOT										0.00	0	0
Total For ASN014										0.00	0	0
ASN015 On 04/04/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN015 SPOT										0.00	0	0
Total For ASN015										0.00	0	0
ASN016 On 11/04/2017 Spot Bond				94.32000		94.31000				0.00	0	0
Total ASN016 SPOT										0.00	0	0
Total For ASN016										0.00	0	0
ASN017 On 09/03/2016 Spot Bond				101.00594		100.98906				0.00	0	0
Total ASN017 SPOT										0.00	0	0
Total For ASN017										0.00	0	0
ASN020 On 09/06/2017 Spot Bond				114.02488		113.94338				0.00	0	0
Total ASN020 SPOT										0.00	0	0
Total For ASN020										0.00	0	0
ASN022 On 07/12/2033 Spot Bond			2.71500	234.02203	2.70400	234.27861				0.00	0	0
Total ASN022 SPOT										0.00	0	0
Total For ASN022										0.00	0	0
ASN023 On 07/07/2017 Spot Bond				113.84520		113.78483				0.00	0	0
Total ASN023 SPOT										0.00	0	0
Total For ASN023										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ASN02: On 15/08/2016 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ASN024 SPOT									0.00	0	0
Total For ASN024									0.00	0	0
ASN02: On 07/08/2015 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ASN025 SPOT									0.00	0	0
Total For ASN025									0.00	0	0
ASN02: On 20/06/2019 Spot Bond				99.20462		99.18257			0.00	0	0
Total ASN028 SPOT									0.00	0	0
Total For ASN028									0.00	0	0
ASN03: On 14/08/2017 Spot Bond				111.14794		110.10672			0.00	0	0
Total ASN031 SPOT									0.00	0	0
Total For ASN031									0.00	0	0
ASN03: On 19/09/2017 Spot Bond				113.63204		113.35316			0.00	0	0
Total ASN032 SPOT									0.00	0	0
Total For ASN032									0.00	0	0
ASN03: On 20/06/2019 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ASN034 SPOT									0.00	0	0
Total For ASN034									0.00	0	0
ASN03: On 10/11/2019 Spot Bond				101.41326		101.45833			0.00	0	0
Total ASN036 SPOT									0.00	0	0
Total For ASN036									0.00	0	0
ASN03: On 07/12/2033 Spot Bond			2.73000	207.48987	2.71900	207.73061			0.00	0	0
Total ASN037 SPOT									0.00	0	0
Total For ASN037									0.00	0	0
ASN04: On 21/11/2019 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ASN041 SPOT									0.00	0	0
Total For ASN041									0.00	0	0
ASN04: On 20/12/2016 Spot Bond				100.42307		100.46228			0.00	0	0
Total ASN046 SPOT									0.00	0	0
Total For ASN046									0.00	0	0
ASN04: On 12/03/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ASN048 SPOT									0.00	0	0
Total For ASN048									0.00	0	0
ASN05: On 19/03/2018 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ASN051 SPOT									0.00	0	0
Total For ASN051									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ASN05: On 24/09/2016 Spot Bond				100.47309		100.45233			0.00	0	0
Total ASN052 SPOT									0.00	0	0
Total For ASN052									0.00	0	0
ASN05: On 13/10/2016 Spot Bond				100.08161		100.01056			0.00	30,000,000	15,000,000
Total ASN054 SPOT									0.00	30,000,000	15,000,000
Total For ASN054									0.00	30,000,000	15,000,000
ASN05: On 16/04/2018 Spot Bond				100.01943		99.99991			0.00	0	0
Total ASN057 SPOT									0.00	0	0
Total For ASN057									0.00	0	0
ASN05: On 22/04/2020 Spot Bond				99.89328		99.87177			0.00	0	0
Total ASN058 SPOT									0.00	0	0
Total For ASN058									0.00	0	0
ASN05: On 28/04/2020 Spot Bond				101.82088		101.79864			0.00	0	0
Total ASN059 SPOT									0.00	0	0
Total For ASN059									0.00	0	0
ASN06: On 30/04/2020 Spot Bond				101.74440		101.72244			0.00	0	0
Total ASN061 SPOT									0.00	0	0
Total For ASN061									0.00	0	0
ASN06: On 14/05/2018 Spot Bond				98.48519		98.48812			0.00	0	0
Total ASN062 SPOT									0.00	0	0
Total For ASN062									0.00	0	0
ASN06: On 13/11/2015 Spot Bond				100.01872		100.01841			0.00	0	0
Total ASN063 SPOT									0.00	0	0
Total For ASN063									0.00	0	0
ASN06: On 22/05/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ASN064 SPOT									0.00	0	0
Total For ASN064									0.00	0	0
ASN06: On 01/06/2018 Spot Bond				100.85090		100.89308			0.00	0	0
Total ASN066 SPOT									0.00	0	0
Total For ASN066									0.00	0	0
ASN06: On 15/06/2018 Spot Bond				100.65775		100.63711			0.00	0	0
Total ASN068 SPOT									0.00	0	0
Total For ASN068									0.00	0	0
ASN06: On 07/02/2020 Spot Bond				100.62540		100.66907			0.00	0	0
Total ASN069 SPOT									0.00	0	0
Total For ASN069									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ASN07(On 12/06/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN070 SPOT										0.00	0	0
Total For ASN070										0.00	0	0
ASN07(On 30/06/2016 Spot Bond				100.65200		100.63464				0.00	0	0
Total ASN072 SPOT										0.00	0	0
Total For ASN072										0.00	0	0
ASN07(On 20/07/2018 Spot Bond				92.69694		91.41483				0.00	0	0
Total ASN073 SPOT										0.00	0	0
Total For ASN073										0.00	0	0
ASN07(On 02/07/2016 Spot Bond				100.28991		100.27038				0.00	0	0
Total ASN074 SPOT										0.00	0	0
Total For ASN074										0.00	0	0
ASN35(On 20/12/2016 Spot Bond			100.00000	37.54500	100.00000	37.46190				0.00	0	0
Total ASN35U SPOT										0.00	0	0
Total For ASN35U										0.00	0	0
ASN38(On 20/12/2017 Spot Bond			100.00000	21.67157	100.00000	21.61906				0.00	0	0
Total ASN38U SPOT										0.00	0	0
Total For ASN38U										0.00	0	0
ASN39(On 20/12/2017 Spot Bond			100.00000	21.76401	100.00000	21.71127				0.00	0	0
Total ASN39U SPOT										0.00	0	0
Total For ASN39U										0.00	0	0
ASN40(On 20/12/2017 Spot Bond			100.00000	21.34803	100.00000	21.29632				0.00	0	0
Total ASN40U SPOT										0.00	0	0
Total For ASN40U										0.00	0	0
ASN43(On 10/03/2017 Spot Bond			100.00000	29.94985	100.00000	29.87729				0.00	0	0
Total ASN43U SPOT										0.00	0	0
Total For ASN43U										0.00	0	0
ASN49(On 19/09/2016 Spot Bond			100.00000	40.32927	100.00000	40.23157				0.00	0	0
Total ASN49U SPOT										0.00	0	0
Total For ASN49U										0.00	0	0
ASN50(On 16/03/2018 Spot Bond			100.00000	16.65971	100.00000	16.61935				0.00	0	0
Total ASN50U SPOT										0.00	0	0
Total For ASN50U										0.00	0	0
ASN55(On 29/12/2016 Spot Bond			100.00000	39.60867	100.00000	39.51272				0.00	0	0
Total ASN55U SPOT										0.00	0	0
Total For ASN55U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ASN56I On 29/06/2016 Spot Bond			100.00000	57.28675	100.00000	57.14797			0.00	0	0
Total ASN56U SPOT									0.00	0	0
Total For ASN56U									0.00	0	0
ASN75I On 20/09/2020 Spot Bond			100.00000	1.03069	100.00000	1.02658			0.00	0	0
Total ASN75U SPOT									0.00	0	0
Total For ASN75U									0.00	0	0
BAR00 On 12/06/2018 Spot Bond				100.70263		100.68247			0.00	0	0
Total BAR001 SPOT									0.00	0	0
Total For BAR001									0.00	0	0
BAR00 On 20/03/2016 Spot Bond				100.41368		100.45202			0.00	0	0
Total BAR003 SPOT									0.00	0	0
Total For BAR003									0.00	0	0
BAW10 On 01/10/2016 Spot Bond				100.74980		100.72915			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			9.11000	104.72108	9.17500	104.51604			0.00	0	0
Total BAW11 SPOT									0.00	0	0
Total For BAW11									0.00	0	0
BAW13 On 17/04/2017 Spot Bond				100.56110		100.54242			0.00	2,760,000,000	1,380,000,000
Total BAW13 SPOT									0.00	2,760,000,000	1,380,000,000
Total For BAW13									0.00	2,760,000,000	1,380,000,000
BAW15 On 01/02/2016 Spot Bond				101.69048		101.67123			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				100.75181		100.73081			0.00	0	0
Total BAW17 SPOT									0.00	0	0
Total For BAW17									0.00	0	0
BAW18 On 05/12/2020 Spot Bond				101.12058		101.09863			0.00	0	0
Total BAW18 SPOT									0.00	0	0
Total For BAW18									0.00	0	0
BAW19 On 05/12/2020 Spot Bond			9.62000	100.82961	9.69000	100.51551			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			6.76500	104.34585	6.79500	104.32018		82,902,548,949,000.00	12,254,626,600	6,127,313,300	
Total BAW2 SPOT								82,902,548,949,000.00	12,254,626,600	6,127,313,300	
Total For BAW2								82,902,548,949,000.00	12,254,626,600	6,127,313,300	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAW20 On 15/01/2016 Spot Bond			100.00000	80.34934	100.00000	80.17429			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			9.77000	100.58580	9.84000	100.22725			0.00	0	0
Total BAW21 SPOT									0.00	0	0
Total For BAW21									0.00	0	0
BAW3 On 02/10/2017 Spot Bond				102.56930		102.54658			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			8.82000	105.05815	8.88000	104.91333			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			10.85900	101.32573	10.85403	101.29840		20,849,280,000,000.00	1,920,000,000	480,000,000	
Total BAYA01 SPOT								20,849,280,000,000.00	1,920,000,000	480,000,000	
Total For BAYA01								20,849,280,000,000.00	1,920,000,000	480,000,000	
BAYA04 On 30/09/2015 Spot Bond			10.77600	100.62226	10.77863	100.59258			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			10.86000	100.64336	10.86262	100.61322			0.00	0	0
Total BAYA05 SPOT									0.00	0	0
Total For BAYA05									0.00	0	0
BAYA06 On 30/09/2016 Spot Bond				100.50651		100.47638			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			10.92400	100.62948	10.92506	100.59959			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			11.73000	100.64645	11.79117	100.48462			0.00	0	0
Total BAYA08 SPOT									0.00	0	0
Total For BAYA08									0.00	0	0
BAYA09 On 31/12/2015 Spot Bond				100.51793		100.48713			0.00	0	0
Total BAYA09 SPOT									0.00	0	0
Total For BAYA09									0.00	0	0
BAYA10 On 31/12/2015 Spot Bond				100.51793		100.48713			0.00	0	0
Total BAYA10 SPOT									0.00	0	0
Total For BAYA10									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA11 On 31/03/2016 Spot Bond				100.51800		100.48720			0.00	0	0
Total BAYA11 SPOT									0.00	0	0
Total For BAYA11									0.00	0	0
BAYA12 On 31/03/2016 Spot Bond			11.10900	100.46025	11.10403	100.43248			0.00	0	0
Total BAYA12 SPOT									0.00	0	0
Total For BAYA12									0.00	0	0
BAYA13 On 31/03/2016 Spot Bond			11.04300	100.71092	11.03722	100.68325			0.00	0	0
Total BAYA13 SPOT									0.00	0	0
Total For BAYA13									0.00	0	0
BAYA14 On 30/09/2015 Spot Bond			10.77600	100.62226	10.77863	100.59258			0.00	0	0
Total BAYA14 SPOT									0.00	0	0
Total For BAYA14									0.00	0	0
BAYA15 On 30/06/2016 Spot Bond			11.06000	100.79389	11.06000	100.76376			0.00	0	0
Total BAYA15 SPOT									0.00	0	0
Total For BAYA15									0.00	0	0
BAYA16 On 30/09/2016 Spot Bond			10.14900	100.63518	10.16287	100.59807			0.00	0	0
Total BAYA16 SPOT									0.00	0	0
Total For BAYA16									0.00	0	0
BAYA17 On 30/09/2016 Spot Bond				101.27973		101.25205			0.00	0	0
Total BAYA17 SPOT									0.00	0	0
Total For BAYA17									0.00	0	0
BAYA18 On 31/12/2016 Spot Bond				100.47944		100.45086			0.00	0	0
Total BAYA18 SPOT									0.00	0	0
Total For BAYA18									0.00	0	0
BAYA19 On 31/12/2016 Spot Bond				100.47944		100.45086			0.00	0	0
Total BAYA19 SPOT									0.00	0	0
Total For BAYA19									0.00	0	0
BAYA22 On 30/09/2015 Spot Bond				99.99590		99.99590			0.00	0	0
Total BAYA22 SPOT									0.00	0	0
Total For BAYA22									0.00	0	0
BAYA23 On 30/06/2017 Spot Bond			7.19500	103.98204	7.20851	103.94656			0.00	0	0
Total BAYA23 SPOT									0.00	0	0
Total For BAYA23									0.00	0	0
BAYA24 On 30/06/2017 Spot Bond			11.59500	99.54188	11.65500	99.50062			0.00	0	0
Total BAYA24 SPOT									0.00	0	0
Total For BAYA24									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BAYA25 On 30/06/2017 Spot Bond				99.70845		99.70845				0.00	0	0
Total BAYA25 SPOT										0.00	0	0
Total For BAYA25										0.00	0	0
BAYA26 On 30/09/2017 Spot Bond			11.52000	97.88711	11.58000	97.83387				0.00	0	0
Total BAYA26 SPOT										0.00	0	0
Total For BAYA26										0.00	0	0
BAYA27 On 30/09/2017 Spot Bond				99.99590		99.99590				0.00	0	0
Total BAYA27 SPOT										0.00	0	0
Total For BAYA27										0.00	0	0
BAYA29 On 31/12/2015 Spot Bond				100.44968		100.42292				0.00	0	0
Total BAYA29 SPOT										0.00	0	0
Total For BAYA29										0.00	0	0
BAYA30 On 31/12/2015 Spot Bond			9.28000	100.34962	9.28000	100.39966				0.00	0	0
Total BAYA30 SPOT										0.00	0	0
Total For BAYA30										0.00	0	0
BAYA31 On 31/12/2018 Spot Bond				100.38826		100.44457				0.00	0	0
Total BAYA31 SPOT										0.00	0	0
Total For BAYA31										0.00	0	0
BAYA32 On 31/03/2018 Spot Bond			11.41000	97.64588	11.47500	97.57131				0.00	0	0
Total BAYA32 SPOT										0.00	0	0
Total For BAYA32										0.00	0	0
BAYA33 On 31/03/2018 Spot Bond				100.37725		100.43196				0.00	0	0
Total BAYA33 SPOT										0.00	0	0
Total For BAYA33										0.00	0	0
BAYA34 On 31/03/2018 Spot Bond				100.38642		100.44247				0.00	0	0
Total BAYA34 SPOT										0.00	0	0
Total For BAYA34										0.00	0	0
BAYA35 On 31/03/2018 Spot Bond				100.38642		100.44247				0.00	0	0
Total BAYA35 SPOT										0.00	0	0
Total For BAYA35										0.00	0	0
BAYA36 On 31/03/2018 Spot Bond				99.90330		99.90330				0.00	0	0
Total BAYA36 SPOT										0.00	0	0
Total For BAYA36										0.00	0	0
BAYA37 On 31/03/2016 Spot Bond				100.37283		100.42692				0.00	0	0
Total BAYA37 SPOT										0.00	0	0
Total For BAYA37										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BAYA39 On 30/09/2018 Spot Bond				100.48346		100.45467				0.00	0	0
Total BAYA39 SPOT										0.00	0	0
Total For BAYA39										0.00	0	0
BAYA41 On 30/09/2018 Spot Bond				99.99590		99.99590				0.00	0	0
Total BAYA41 SPOT										0.00	0	0
Total For BAYA41										0.00	0	0
BAYA42 On 30/09/2018 Spot Bond				100.48346		100.45467				0.00	0	0
Total BAYA42 SPOT										0.00	0	0
Total For BAYA42										0.00	0	0
BAYA43 On 31/03/2017 Spot Bond				100.37357		100.42775				0.00	0	0
Total BAYA43 SPOT										0.00	0	0
Total For BAYA43										0.00	0	0
BAYA44 On 31/03/2017 Spot Bond				100.46788		100.44004				0.00	0	0
Total BAYA44 SPOT										0.00	0	0
Total For BAYA44										0.00	0	0
BAYA45 On 31/03/2019 Spot Bond				100.48356		100.45478				0.00	0	0
Total BAYA45 SPOT										0.00	0	0
Total For BAYA45										0.00	0	0
BAYA47 On 30/09/2015 Spot Bond				100.38128		100.35857				0.00	0	0
Total BAYA47 SPOT										0.00	0	0
Total For BAYA47										0.00	0	0
BAYA48 On 31/03/2016 Spot Bond				100.32194		100.36869				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			13.85900	101.45478	13.85403	101.41930				0.00	0	0
Total BAYB02 SPOT										0.00	0	0
Total For BAYB02										0.00	0	0
BAYB03 On 31/12/2016 Spot Bond			15.11700	101.01615	15.14235	100.94160				0.00	0	0
Total BAYB03 SPOT										0.00	0	0
Total For BAYB03										0.00	0	0
BAYB04 On 31/03/2017 Spot Bond			14.00700	100.85262	14.04060	100.78420				0.00	0	0
Total BAYB04 SPOT										0.00	0	0
Total For BAYB04										0.00	0	0
BAYB05 On 30/06/2019 Spot Bond				100.50494		100.57808				0.00	0	0
Total BAYB05 SPOT										0.00	0	0
Total For BAYB05										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYB06 On 31/12/2019 Spot Bond				100.50494		100.57808			0.00	0	0
Total BAYB06 SPOT									0.00	0	0
Total For BAYB06									0.00	0	0
BAYB07 On 31/03/2020 Spot Bond				100.50494		100.57808			0.00	0	0
Total BAYB07 SPOT									0.00	0	0
Total For BAYB07									0.00	0	0
BAYB08 On 30/09/2020 Spot Bond				100.52303		100.59879			0.00	0	0
Total BAYB08 SPOT									0.00	0	0
Total For BAYB08									0.00	0	0
BAYB09 On 30/09/2018 Spot Bond				100.44133		100.50528			0.00	0	0
Total BAYB09 SPOT									0.00	0	0
Total For BAYB09									0.00	0	0
BAYC1U On 31/12/2016 Spot Bond			100.00000	36.41149	100.00000	36.34241			0.00	0	0
Total BAYC1U SPOT									0.00	0	0
Total For BAYC1U									0.00	0	0
BAYD1U On 30/06/2035 Spot Bond			100.00000	19.47675	100.00000	19.42958			0.00	0	0
Total BAYD1U SPOT									0.00	0	0
Total For BAYD1U									0.00	0	0
BAYD2U On 30/06/2035 Spot Bond			100.00000	17.72604	100.00000	17.68309			0.00	0	0
Total BAYD2U SPOT									0.00	0	0
Total For BAYD2U									0.00	0	0
BAYD3U On 30/06/2035 Spot Bond			100.00000	10.94200	100.00000	10.91549			0.00	0	0
Total BAYD3U SPOT									0.00	0	0
Total For BAYD3U									0.00	0	0
BAYD4U On 30/06/2035 Spot Bond			100.00000	10.94200	100.00000	10.91549			0.00	0	0
Total BAYD4U SPOT									0.00	0	0
Total For BAYD4U									0.00	0	0
BAYD5U On 30/06/2035 Spot Bond			100.00000	13.22939	100.00000	13.19735			0.00	0	0
Total BAYD5U SPOT									0.00	0	0
Total For BAYD5U									0.00	0	0
BAYD6U On 30/06/2035 Spot Bond			100.00000	11.46305	100.00000	11.43527			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				99.92780		99.90958			0.00	0	0
Total BCJ04 SPOT									0.00	0	0
Total For BCJ04									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BCJ06 On 07/07/2017 Spot Bond				100.19914		100.17906			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				99.98053		100.01913			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	9.48999	100.00000	9.46701			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	9.48999	100.00000	9.46701			0.00	0	1,320,000,000
Total BCP4U SPOT									0.00	0	1,320,000,000
Total For BCP4U									0.00	0	1,320,000,000
BCP94I On 23/07/2015 Spot Bond			100.00000	98.38275	100.00000	98.11828			0.00	0	0
Total BCP94U SPOT									0.00	0	0
Total For BCP94U									0.00	0	0
BCP95I On 21/08/2015 Spot Bond			100.00000	91.25000	100.00000	91.02244			0.00	0	0
Total BCP95U SPOT									0.00	0	0
Total For BCP95U									0.00	0	0
BCP96I On 04/09/2015 Spot Bond			100.00000	88.16425	100.00000	87.95181			0.00	0	0
Total BCP96U SPOT									0.00	0	0
Total For BCP96U									0.00	0	0
BD0202 On 31/12/2018 Spot Bond			1.98500	183.59342	1.99000	183.50135			0.00	0	0
Total BD0202 SPOT									0.00	0	0
Total For BD0202									0.00	0	0
BD0205 On 28/04/2028 Spot Bond			8.17000	161.40776	8.24000	159.99205			0.00	0	0
Total BD0205 SPOT									0.00	0	0
Total For BD0205									0.00	0	0
BD0206 On 02/03/2028 Spot Bond			8.17000	161.77088	8.24000	160.36587			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			8.55500	98.63759	8.62500	98.09197			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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BEER0: On 28/03/2018 Spot Bond			8.21000	99.55281	8.27500	99.37891			4,105,000,000,000.00	500,000,000	500,000,000
Total BEER02 SPOT									4,105,000,000,000.00	500,000,000	500,000,000
Total For BEER02									4,105,000,000,000.00	500,000,000	500,000,000
BG22A: On 21/07/2016 Spot Bond				100.50506		102.35973			0.00	0	0
Total BG22A1 SPOT									0.00	0	0
Total For BG22A1									0.00	0	0
BG22A: On 21/07/2016 Spot Bond				99.92295		101.78828			0.00	0	0
Total BG22A2 SPOT									0.00	0	0
Total For BG22A2									0.00	0	0
BG22A: On 21/07/2016 Spot Bond				100.40507		102.30870			0.00	0	0
Total BG22A3 SPOT									0.00	0	0
Total For BG22A3									0.00	0	0
BG22B: On 21/07/2016 Spot Bond				99.91593		101.94123			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				99.91053		102.05887			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				99.89518		102.38795			0.00	0	0
Total BG22D1 SPOT									0.00	0	0
Total For BG22D1									0.00	0	0
BG22Y: On 21/07/2016 Spot Bond			100.00000	40.56021	100.00000	40.46087			0.00	0	0
Total BG22YU SPOT									0.00	0	0
Total For BG22YU									0.00	0	0
BG32A: On 30/10/2016 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total BG32A1 SPOT									0.00	0	0
Total For BG32A1									0.00	0	0
BG32A: On 30/10/2016 Spot Bond				101.63786		101.61728			0.00	0	0
Total BG32A2 SPOT									0.00	0	0
Total For BG32A2									0.00	0	0
BG32A: On 30/10/2016 Spot Bond				101.66981		101.64881			0.00	2,000,000,000	500,000,000
Total BG32A3 SPOT									0.00	2,000,000,000	500,000,000
Total For BG32A3									0.00	2,000,000,000	500,000,000
BG32A: On 30/10/2016 Spot Bond				101.68046		101.65932			0.00	0	0
Total BG32A4 SPOT									0.00	0	0
Total For BG32A4									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BG32B On 30/10/2016 Spot Bond				101.80822		101.78541				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				101.97851		101.95348				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	39.67488	100.00000	39.57771				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	39.67488	100.00000	39.57771				0.00	0	0
Total BG32YU SPOT										0.00	0	0
Total For BG32YU										0.00	0	0
BG42A On 15/03/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total BG42A1 SPOT										0.00	0	0
Total For BG42A1										0.00	0	0
BG42A On 15/03/2017 Spot Bond				100.69242		100.67070				0.00	0	0
Total BG42A2 SPOT										0.00	0	0
Total For BG42A2										0.00	0	0
BG42A On 15/03/2017 Spot Bond				100.70540		100.68327				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			8.32000	103.67687	8.38000	103.56181				0.00	0	0
Total BG42A4 SPOT										0.00	0	0
Total For BG42A4										0.00	0	0
BG42B On 15/03/2017 Spot Bond				100.74432		100.72096				0.00	0	0
Total BG42B SPOT										0.00	0	0
Total For BG42B										0.00	0	0
BG42C On 15/06/2017 Spot Bond				100.81332		100.78779				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	22.66406	100.00000	22.60916				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	22.66406	100.00000	22.60916				0.00	0	0
Total BG42YU SPOT										0.00	0	0
Total For BG42YU										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BGL01 On 19/11/2024 Spot Bond				102.57404		102.54735			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			11.15500	100.62755	11.22500	100.36379			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				101.83112		101.88473			0.00	0	200,000,000
Total BGL03 SPOT									0.00	0	200,000,000
Total For BGL03									0.00	0	200,000,000
BGL04 On 05/02/2025 Spot Bond			11.04500	100.91187	11.11500	100.73183			0.00	0	0
Total BGL04 SPOT									0.00	0	0
Total For BGL04									0.00	0	0
BGR01 On 04/02/2016 Spot Bond				103.33247		103.37438			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	75.57192	100.00000	75.42630			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				100.98006		100.95963			0.00	0	0
Total BID04 SPOT									0.00	0	0
Total For BID04									0.00	0	0
BID05 On 26/06/2019 Spot Bond				100.01278		99.99231			0.00	500,000,000	500,000,000
Total BID05 SPOT									0.00	500,000,000	500,000,000
Total For BID05									0.00	500,000,000	500,000,000
BID06 On 30/06/2019 Spot Bond			8.72000	100.84679	8.78500	100.60930		38,368,000,000,000.00	0.00	4,400,000,000	2,200,000,000
Total BID06 SPOT								38,368,000,000,000.00	0.00	4,400,000,000	2,200,000,000
Total For BID06								38,368,000,000,000.00	0.00	4,400,000,000	2,200,000,000
BIDC45 On 15/07/2015 Spot Bond				100.00000	0.00000	100.00000			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				100.01834		100.05505			0.00	0	0
Total BIDC46 SPOT									0.00	0	0
Total For BIDC46									0.00	0	0
BIDC47 On 07/08/2015 Spot Bond				98.83008		98.79515			0.00	0	0
Total BIDC47 SPOT									0.00	0	0
Total For BIDC47									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BLG1A On 21/11/2015 Spot Bond				101.05131		101.03304			0.00	0	0
Total BLG1A4 SPOT									0.00	0	0
Total For BLG1A4									0.00	0	0
BLG1A On 21/11/2032 Spot Bond				101.21387		101.19272			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				100.98015		101.01714			0.00	0	0
Total BLG1B SPOT									0.00	0	0
Total For BLG1B									0.00	0	0
BLG1C On 21/11/2015 Spot Bond				101.02829		101.06709			0.00	0	0
Total BLG1C SPOT									0.00	0	0
Total For BLG1C									0.00	0	0
BLG1D On 21/11/2015 Spot Bond				101.11571		101.15783			0.00	0	0
Total BLG1D SPOT									0.00	0	0
Total For BLG1D									0.00	0	0
BLG1E On 21/11/2015 Spot Bond				101.47884		101.53476			0.00	0	0
Total BLG1E SPOT									0.00	0	0
Total For BLG1E									0.00	0	0
BLG1F On 21/11/2032 Spot Bond				102.20168		102.16287			0.00	0	0
Total BLG1F SPOT									0.00	0	0
Total For BLG1F									0.00	0	0
BSR12 On 25/01/2016 Spot Bond				99.77329		99.75023			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				99.76668		99.74295			0.00	0	0
Total BSR13 SPOT									0.00	0	0
Total For BSR13									0.00	0	0
BSR14 On 18/09/2015 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total BSR14 SPOT									0.00	0	0
Total For BSR14									0.00	0	0
BSR15 On 18/12/2015 Spot Bond				100.61756		100.66779			0.00	0	0
Total BSR15 SPOT									0.00	0	0
Total For BSR15									0.00	0	0
BSR16 On 17/06/2016 Spot Bond				100.66744		100.72171			0.00	0	0
Total BSR16 SPOT									0.00	0	0
Total For BSR16									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BSR17 On 19/06/2018 Spot Bond				100.81552		100.78612			0.00	0	0
Total BSR17 SPOT									0.00	0	0
Total For BSR17									0.00	0	0
BTC005 On 20/10/2015 Spot Bond				98.12679		98.16502			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				97.48888		97.52664			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				100.00000	0.00000	100.00000			0.00	0	0
Total BTC023 SPOT									0.00	0	0
Total For BTC023									0.00	0	0
BTC038 On 15/07/2015 Spot Bond				100.00000	0.00000	100.00000			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				99.87739		99.91242			0.00	0	0
Total BTC039 SPOT									0.00	0	0
Total For BTC039									0.00	0	0
BTC040 On 27/07/2015 Spot Bond				99.77268		99.80765			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				99.75682		99.79156			0.00	0	0
Total BTC041 SPOT									0.00	0	0
Total For BTC041									0.00	0	0
BTC043 On 04/08/2015 Spot Bond				98.78750		98.75236			0.00	0	0
Total BTC043 SPOT									0.00	0	0
Total For BTC043									0.00	0	0
BTC045 On 13/08/2015 Spot Bond				99.47191		99.50712			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				99.27929		99.31445			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				99.33008		99.36534			0.00	0	0
Total BTC047 SPOT									0.00	0	0
Total For BTC047									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BTC048 On 04/09/2015 Spot Bond				99.07750		99.11298				0.00	0	0
Total BTC048 SPOT										0.00	0	0
Total For BTC048										0.00	0	0
BTC049 On 07/09/2015 Spot Bond				99.02458		99.06004				0.00	0	0
Total BTC049 SPOT										0.00	0	0
Total For BTC049										0.00	0	0
BTC050 On 15/07/2015 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total BTC050 SPOT										0.00	0	0
Total For BTC050										0.00	0	0
BTC051 On 11/09/2015 Spot Bond				98.72941		98.75059				0.00	0	0
Total BTC051 SPOT										0.00	0	0
Total For BTC051										0.00	0	0
BTC052 On 07/10/2015 Spot Bond				98.49789		98.53324				0.00	0	0
Total BTC052 SPOT										0.00	0	0
Total For BTC052										0.00	0	0
BTC054 On 14/01/2016 Spot Bond				100.12829		100.16501				0.00	0	0
Total BTC054 SPOT										0.00	0	0
Total For BTC054										0.00	0	0
BTC055 On 21/10/2015 Spot Bond			100.00000	79.17570	100.00000	79.00433				0.00	0	0
Total BTC055 SPOT										0.00	0	0
Total For BTC055										0.00	0	0
BTC056 On 19/10/2015 Spot Bond			100.00000	79.52070	100.00000	79.34783				0.00	0	0
Total BTC056 SPOT										0.00	0	0
Total For BTC056										0.00	0	0
BTC057 On 19/01/2016 Spot Bond			100.00000	67.13287	100.00000	100.00000				0.00	0	0
Total BTC057 SPOT										0.00	0	0
Total For BTC057										0.00	0	0
BUS01U On 30/09/2016 Spot Bond			100.00000	37.47531	100.00000	37.38453				0.00	0	0
Total BUS01U SPOT										0.00	0	0
Total For BUS01U										0.00	0	0
BWZ18 On 27/03/2018 Spot Bond				100.39756		100.37529				0.00	0	0
Total BWZ18B SPOT										0.00	0	0
Total For BWZ18B										0.00	0	0
BWZ20 On 27/03/2020 Spot Bond				100.41204		100.38896				0.00	0	0
Total BWZ20A SPOT										0.00	0	0
Total For BWZ20A										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BWZJ1 On 17/03/2017 Spot Bond				100.55627		100.59819			0.00	0	0
Total BWZJ17 SPOT									0.00	0	0
Total For BWZJ17									0.00	0	0
BWZJ18 On 19/11/2018 Spot Bond				101.28841		101.26672			0.00	0	0
Total BWZJ18 SPOT									0.00	0	0
Total For BWZJ18									0.00	0	0
BYA49U On 30/06/2018 Spot Bond			100.00000	18.58020	100.00000	18.53519			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			9.52000	108.32517	9.58000	108.22324			0.00	0	0
Total CBL08 SPOT									0.00	0	0
Total For CBL08									0.00	0	0
CBL09 On 29/01/2017 Spot Bond				106.35990		106.33556			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			7.87000	104.06119	7.93000	103.99240			0.00	0	3,900,000
Total CBL11 SPOT									0.00	0	3,900,000
Total For CBL11									0.00	0	3,900,000
CBL12 On 06/09/2018 Spot Bond			12.61000	100.79575	12.67500	100.60128			0.00	0	0
Total CBL12 SPOT									0.00	0	0
Total For CBL12									0.00	0	0
CBL13 On 01/02/2019 Spot Bond				99.32652		99.29835			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			12.91000	101.51202	12.97500	101.30111			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			8.97000	102.29645	9.03000	102.17176			0.00	0	1,900,000
Total CBL16 SPOT									0.00	0	1,900,000
Total For CBL16									0.00	0	1,900,000
CBL17 On 23/08/2019 Spot Bond				98.34218		98.31525			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			12.91000	98.61884	12.97500	98.39015			0.00	0	0
Total CBL18 SPOT									0.00	0	0
Total For CBL18									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CBL19 On 02/11/2015 Spot Bond				101.81437		101.79454			0.00	0	0
Total CBL19 SPOT									0.00	0	0
Total For CBL19									0.00	0	0
CBL20 On 14/12/2019 Spot Bond				94.64688		94.62299			0.00	0	0
Total CBL20 SPOT									0.00	0	0
Total For CBL20									0.00	0	0
CBL21 On 06/05/2016 Spot Bond				101.35863		101.33703			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			10.57000	93.99270	10.64000	93.72051			0.00	0	0
Total CBL22 SPOT									0.00	0	0
Total For CBL22									0.00	0	0
CBL23 On 18/05/2018 Spot Bond				101.41623		101.39277			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			10.07500	114.21793	10.14500	113.77862			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			10.10500	109.81997	10.17500	109.36291		40,420,000,000,000.00	4,000,000,000	1,530,000,000	
Total CCT02 SPOT								10,420,000,000,000.00	4,000,000,000	1,530,000,000	
Total For CCT02								10,420,000,000,000.00	4,000,000,000	1,530,000,000	
CCT03 On 15/03/2025 Spot Bond			10.00000	110.81238	10.07000	110.33617		0.00	0	0	
Total CCT03 SPOT								0.00	0	0	
Total For CCT03								0.00	0	0	
CGR10 On 08/12/2016 Spot Bond				101.22312		101.19165		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			11.72000	103.80880	11.78000	103.73712		0.00	0	0	
Total CGR11 SPOT								0.00	0	0	
Total For CGR11								0.00	0	0	
CGR13 On 27/06/2016 Spot Bond				100.52591		100.49648		0.00	0	0	
Total CGR13 SPOT								0.00	0	0	
Total For CGR13								0.00	0	0	
CGR14 On 13/02/2018 Spot Bond				103.61175		103.58184		0.00	0	0	
Total CGR14 SPOT								0.00	0	0	
Total For CGR14								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CGR14 On 25/11/2020 Spot Bond			10.00000	110.93050	10.00000	110.90160			0.00	0	0
Total CGR14/JIBAR SPOT									0.00	0	0
Total For CGR14/JIBAR									0.00	0	0
CGR15 On 22/07/2017 Spot Bond				100.25445		100.22854			0.00	0	0
Total CGR15 SPOT									0.00	0	0
Total For CGR15									0.00	0	0
CGR16 On 22/09/2017 Spot Bond				100.65444		100.62802			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				99.82196		99.79631			0.00	0	0
Total CGR17 SPOT									0.00	0	0
Total For CGR17									0.00	0	0
CGR18 On 04/05/2018 Spot Bond			100.00000	10.92060	100.00000	10.88613			0.00	0	0
Total CGR18U SPOT									0.00	0	0
Total For CGR18U									0.00	0	0
CGR19 On 04/06/2018 Spot Bond			100.00000	19.00334	100.00000	18.95730			0.00	0	0
Total CGR19U SPOT									0.00	0	0
Total For CGR19U									0.00	0	0
CGR20 On 03/07/2018 Spot Bond			100.00000	19.49068	100.00000	19.42983			0.00	0	0
Total CGR20U SPOT									0.00	0	0
Total For CGR20U									0.00	0	0
CGR8 On 22/07/2015 Spot Bond				99.78988		99.74769			0.00	0	0
Total CGR8 SPOT									0.00	0	0
Total For CGR8									0.00	0	0
CIG02 On 30/08/2016 Spot Bond				101.12657		101.10214			0.00	0	0
Total CIG02 SPOT									0.00	0	0
Total For CIG02									0.00	0	0
CIG03 On 30/06/2017 Spot Bond				100.41549		100.39076			0.00	0	0
Total CIG03 SPOT									0.00	0	0
Total For CIG03									0.00	0	0
CIG04 On 30/06/2018 Spot Bond				100.43115		100.40547			0.00	0	0
Total CIG04 SPOT									0.00	0	0
Total For CIG04									0.00	0	0
CIG05 On 30/06/2019 Spot Bond				100.44951		100.42275			0.00	0	0
Total CIG05 SPOT									0.00	0	0
Total For CIG05									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLA1U On 21/11/2046 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total CLA1U SPOT									0.00	0	0
Total For CLA1U									0.00	0	0
CLA2U On 21/11/2046 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total CLA2U SPOT									0.00	0	0
Total For CLA2U									0.00	0	0
CLA3U On 21/11/2046 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total CLA3U SPOT									0.00	0	0
Total For CLA3U									0.00	0	0
CLB1U On 21/11/2046 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total CLB1U SPOT									0.00	0	0
Total For CLB1U									0.00	0	0
CLC1U On 21/12/2046 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total CLC1U SPOT									0.00	0	0
Total For CLC1U									0.00	0	0
CLN12 On 20/08/2015 Spot Bond				102.15414		102.11688			0.00	0	0
Total CLN126 SPOT									0.00	0	0
Total For CLN126									0.00	0	0
CLN13 On 20/08/2015 Spot Bond				102.13217		102.09530			0.00	0	0
Total CLN130 SPOT									0.00	0	0
Total For CLN130									0.00	0	0
CLN13 On 20/08/2015 Spot Bond				102.24825		102.20934			0.00	0	0
Total CLN134 SPOT									0.00	0	0
Total For CLN134									0.00	0	0
CLN17 On 20/12/2015 Spot Bond				100.57448		100.55133			0.00	0	0
Total CLN170 SPOT									0.00	0	0
Total For CLN170									0.00	0	0
CLN17 On 20/03/2016 Spot Bond				100.96640		100.94643			0.00	0	0
Total CLN179 SPOT									0.00	0	0
Total For CLN179									0.00	0	0
CLN18 On 01/07/2021 Spot Bond			10.11000	100.42974	10.11000	100.40282			0.00	0	0
Total CLN184 SPOT									0.00	0	0
Total For CLN184									0.00	0	0
CLN18 On 06/07/2016 Spot Bond				100.23698		100.21529			0.00	0	0
Total CLN186 SPOT									0.00	0	0
Total For CLN186									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN19 On 23/08/2016 Spot Bond			2.76000	124.99794	2.76000	124.95300			0.00	0	0
Total CLN191 SPOT									0.00	0	0
Total For CLN191									0.00	0	0
CLN19 On 24/08/2016 Spot Bond				107.22998		107.22998			0.00	0	0
Total CLN192 SPOT									0.00	0	0
Total For CLN192									0.00	0	0
CLN19 On 29/08/2021 Spot Bond			3.14000	124.99753	3.14000	124.95134			0.00	0	0
Total CLN193 SPOT									0.00	0	0
Total For CLN193									0.00	0	0
CLN19 On 31/08/2016 Spot Bond			8.25000	103.10071	8.25000	103.07807			0.00	0	0
Total CLN194 SPOT									0.00	0	0
Total For CLN194									0.00	0	0
CLN19 On 13/09/2021 Spot Bond			2.77000	126.83952	2.82500	126.40924			0.00	0	0
Total CLN198 SPOT									0.00	0	0
Total For CLN198									0.00	0	0
CLN19 On 13/09/2016 Spot Bond			2.40000	124.25712	2.40000	124.21379			0.00	0	0
Total CLN199 SPOT									0.00	0	0
Total For CLN199									0.00	0	0
CLN20 On 20/12/2016 Spot Bond				100.79923		100.76704			0.00	0	0
Total CLN200 SPOT									0.00	0	0
Total For CLN200									0.00	0	0
CLN21 On 17/10/2016 Spot Bond			8.58500	102.02038	8.62000	101.95611			0.00	0	0
Total CLN215 SPOT									0.00	0	0
Total For CLN215									0.00	0	0
CLN21 On 20/10/2016 Spot Bond				99.86853		99.91232			0.00	0	0
Total CLN219 SPOT									0.00	0	0
Total For CLN219									0.00	0	0
CLN22 On 20/10/2016 Spot Bond				99.93899		99.91856			0.00	0	0
Total CLN220 SPOT									0.00	0	0
Total For CLN220									0.00	0	0
CLN22 On 20/10/2016 Spot Bond			8.63500	102.06747	8.67000	102.00280			0.00	0	0
Total CLN221 SPOT									0.00	0	0
Total For CLN221									0.00	0	0
CLN22 On 20/10/2016 Spot Bond			8.63500	102.06747	8.67000	102.00280			0.00	0	0
Total CLN222 SPOT									0.00	0	0
Total For CLN222									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN221 On 09/12/2016 Spot Bond			8.68500	100.87964	8.72000	100.81098			0.00	0	0
Total CLN225 SPOT									0.00	0	0
Total For CLN225									0.00	0	0
CLN226 On 20/12/2016 Spot Bond				100.58797		100.56428			0.00	0	0
Total CLN226 SPOT									0.00	0	0
Total For CLN226									0.00	0	0
CLN227 On 20/12/2016 Spot Bond				100.64595		100.61993			0.00	0	0
Total CLN227 SPOT									0.00	0	0
Total For CLN227									0.00	0	0
CLN230 On 25/11/2020 Spot Bond			10.00000	110.93100	10.00000	110.90200			0.00	0	0
Total CLN230/JIBAR SPOT									0.00	0	0
Total For CLN230/JIBAR									0.00	0	0
CLN231 On 25/11/2020 Spot Bond			10.00000	110.93100	10.00000	110.90200			0.00	0	0
Total CLN231/JIBAR SPOT									0.00	0	0
Total For CLN231/JIBAR									0.00	0	0
CLN237 On 14/02/2017 Spot Bond				101.34436		101.32356			0.00	0	0
Total CLN237 SPOT									0.00	0	0
Total For CLN237									0.00	0	0
CLN239 On 20/03/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total CLN239 SPOT									0.00	0	0
Total For CLN239									0.00	0	0
CLN241 On 24/02/2017 Spot Bond				101.17987		101.15771			0.00	0	0
Total CLN241 SPOT									0.00	0	0
Total For CLN241									0.00	0	0
CLN242 On 24/02/2019 Spot Bond			9.35000	103.67572	9.35000	103.64954			0.00	0	0
Total CLN242 SPOT									0.00	0	0
Total For CLN242									0.00	0	0
CLN243 On 24/02/2019 Spot Bond			9.35000	103.67572	9.35000	103.64954			0.00	0	0
Total CLN243 SPOT									0.00	0	0
Total For CLN243									0.00	0	0
CLN247 On 24/02/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total CLN247 SPOT									0.00	0	0
Total For CLN247									0.00	0	0
CLN256 On 26/03/2017 Spot Bond				101.16730		101.14611			0.00	0	0
Total CLN256 SPOT									0.00	0	0
Total For CLN256									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN257 On 26/03/2017 Spot Bond				100.86768		100.84608			0.00	0	0
Total CLN257 SPOT									0.00	0	0
Total For CLN257									0.00	0	0
CLN258 On 26/03/2017 Spot Bond				101.24633		101.22524			0.00	0	0
Total CLN258 SPOT									0.00	0	0
Total For CLN258									0.00	0	0
CLN259 On 26/03/2017 Spot Bond				101.24633		101.22524			0.00	0	0
Total CLN259 SPOT									0.00	0	0
Total For CLN259									0.00	0	0
CLN260 On 26/03/2017 Spot Bond				101.24633		101.22524			0.00	0	0
Total CLN260 SPOT									0.00	0	0
Total For CLN260									0.00	0	0
CLN261 On 26/03/2017 Spot Bond				100.79169		100.76984			0.00	0	0
Total CLN261 SPOT									0.00	0	0
Total For CLN261									0.00	0	0
CLN262 On 26/03/2019 Spot Bond			9.34000	103.88685	9.40500	103.66070			0.00	0	0
Total CLN262 SPOT									0.00	0	0
Total For CLN262									0.00	0	0
CLN268 On 30/04/2017 Spot Bond				102.29310		102.33562			0.00	0	0
Total CLN268 SPOT									0.00	0	0
Total For CLN268									0.00	0	0
CLN269 On 20/06/2017 Spot Bond				104.00436		103.98114			0.00	0	0
Total CLN269 SPOT									0.00	0	0
Total For CLN269									0.00	0	0
CLN272 On 20/06/2017 Spot Bond				100.75116		100.79376			0.00	0	0
Total CLN272 SPOT									0.00	0	0
Total For CLN272									0.00	0	0
CLN273 On 20/06/2017 Spot Bond				100.74836		100.79069			0.00	0	0
Total CLN273 SPOT									0.00	0	0
Total For CLN273									0.00	0	0
CLN274 On 20/06/2017 Spot Bond				100.86882		100.84697			0.00	0	0
Total CLN274 SPOT									0.00	0	0
Total For CLN274									0.00	0	0
CLN275 On 22/05/2017 Spot Bond				101.18521		101.16415			0.00	0	0
Total CLN275 SPOT									0.00	0	0
Total For CLN275									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN277 On 25/05/2017 Spot Bond				101.32798		101.30298			0.00	0	0
Total CLN277 SPOT									0.00	0	0
Total For CLN277									0.00	0	0
CLN278 On 20/06/2017 Spot Bond				101.00925		100.98761			0.00	0	0
Total CLN278 SPOT									0.00	0	0
Total For CLN278									0.00	0	0
CLN280 On 07/06/2017 Spot Bond				101.64392		101.62276			0.00	0	0
Total CLN280 SPOT									0.00	0	0
Total For CLN280									0.00	0	0
CLN283 On 20/09/2015 Spot Bond				100.45472		100.49683			0.00	0	0
Total CLN283 SPOT									0.00	0	0
Total For CLN283									0.00	0	0
CLN288 On 10/08/2017 Spot Bond				101.77421		101.75208			0.00	0	0
Total CLN288 SPOT									0.00	0	0
Total For CLN288									0.00	0	0
CLN289 On 30/08/2017 Spot Bond				101.40613		101.38437			0.00	0	0
Total CLN289 SPOT									0.00	0	0
Total For CLN289									0.00	0	0
CLN290 On 26/06/2017 Spot Bond				100.70026		100.67517			0.00	0	0
Total CLN290 SPOT									0.00	0	0
Total For CLN290									0.00	0	0
CLN291 On 26/06/2017 Spot Bond				100.52443		100.49916			0.00	0	0
Total CLN291 SPOT									0.00	0	0
Total For CLN291									0.00	0	0
CLN292 On 26/06/2017 Spot Bond				102.38537		102.36234			0.00	0	0
Total CLN292 SPOT									0.00	0	0
Total For CLN292									0.00	0	0
CLN292 On 25/11/2020 Spot Bond			10.00000	110.93100	10.00000	110.90200			0.00	0	0
Total CLN292/JIBAR SPOT									0.00	0	0
Total For CLN292/JIBAR									0.00	0	0
CLN293 On 30/06/2017 Spot Bond				100.29644		100.27131			0.00	0	0
Total CLN293 SPOT									0.00	0	0
Total For CLN293									0.00	0	0
CLN294 On 26/06/2017 Spot Bond				100.51878		100.49378			0.00	0	0
Total CLN294 SPOT									0.00	0	0
Total For CLN294									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN295 On 30/06/2017 Spot Bond				100.32530		100.30006				0.00	0	0
Total CLN295 SPOT										0.00	0	0
Total For CLN295										0.00	0	0
CLN296 On 20/12/2017 Spot Bond				100.62641		100.60117				0.00	0	0
Total CLN296 SPOT										0.00	0	0
Total For CLN296										0.00	0	0
CLN297 On 30/06/2017 Spot Bond				100.29650		100.27136				0.00	0	0
Total CLN297 SPOT										0.00	0	0
Total For CLN297										0.00	0	0
CLN298 On 30/06/2017 Spot Bond				100.72107		100.69637				0.00	0	0
Total CLN298 SPOT										0.00	0	0
Total For CLN298										0.00	0	0
CLN299 On 30/06/2017 Spot Bond				100.33672		100.38561				0.00	0	0
Total CLN299 SPOT										0.00	0	0
Total For CLN299										0.00	0	0
CLN301 On 20/12/2017 Spot Bond				144.89652		144.89652				0.00	0	0
Total CLN301 SPOT										0.00	0	0
Total For CLN301										0.00	0	0
CLN302 On 20/12/2017 Spot Bond				101.69818		101.67385				0.00	0	0
Total CLN302 SPOT										0.00	0	0
Total For CLN302										0.00	0	0
CLN303 On 20/12/2017 Spot Bond				144.73336		144.73336				0.00	0	0
Total CLN303 SPOT										0.00	0	0
Total For CLN303										0.00	0	0
CLN304 On 20/12/2017 Spot Bond				144.36575		144.36575				0.00	0	0
Total CLN304 SPOT										0.00	0	0
Total For CLN304										0.00	0	0
CLN305 On 20/12/2017 Spot Bond				144.72800		144.72800				0.00	0	0
Total CLN305 SPOT										0.00	0	0
Total For CLN305										0.00	0	0
CLN310 On 20/03/2018 Spot Bond				142.13838		142.13838				0.00	0	0
Total CLN310 SPOT										0.00	0	0
Total For CLN310										0.00	0	0
CLN311 On 20/03/2018 Spot Bond				142.99995		142.99995				0.00	0	0
Total CLN311 SPOT										0.00	0	0
Total For CLN311										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN313 On 14/11/2022 Spot Bond				101.46434		101.51335				0.00	0	0
Total CLN313 SPOT										0.00	0	0
Total For CLN313										0.00	0	0
CLN314 On 14/11/2022 Spot Bond			10.88500	94.95821	10.95500	94.59938				0.00	0	0
Total CLN314 SPOT										0.00	0	0
Total For CLN314										0.00	0	0
CLN315 On 20/03/2023 Spot Bond			11.40500	96.48796	11.47500	96.12344				0.00	0	0
Total CLN315 SPOT										0.00	0	0
Total For CLN315										0.00	0	0
CLN316 On 30/06/2017 Spot Bond				100.32194		100.36869				0.00	0	0
Total CLN316 SPOT										0.00	0	0
Total For CLN316										0.00	0	0
CLN317 On 20/03/2023 Spot Bond				100.54347		100.59374				0.00	0	0
Total CLN317 SPOT										0.00	0	0
Total For CLN317										0.00	0	0
CLN318 On 14/11/2022 Spot Bond				101.43140		101.47930				0.00	0	0
Total CLN318 SPOT										0.00	0	0
Total For CLN318										0.00	0	0
CLN319 On 24/07/2017 Spot Bond				99.77699		99.82151				0.00	0	0
Total CLN319 SPOT										0.00	0	0
Total For CLN319										0.00	0	0
CLN320 On 30/04/2018 Spot Bond				101.82264		101.87244				0.00	0	0
Total CLN320 SPOT										0.00	0	0
Total For CLN320										0.00	0	0
CLN321 On 30/04/2018 Spot Bond			8.80500	101.84315	8.80500	101.81930				0.00	0	0
Total CLN321 SPOT										0.00	0	0
Total For CLN321										0.00	0	0
CLN322 On 20/12/2015 Spot Bond				100.47813		100.52238				0.00	0	0
Total CLN322 SPOT										0.00	0	0
Total For CLN322										0.00	0	0
CLN323 On 24/07/2017 Spot Bond				99.77480		99.81976				0.00	0	0
Total CLN323 SPOT										0.00	0	0
Total For CLN323										0.00	0	0
CLN324 On 20/06/2018 Spot Bond				139.38979		139.38979				0.00	0	0
Total CLN324 SPOT										0.00	0	0
Total For CLN324										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN326 On 20/06/2018 Spot Bond				100.50850		100.55555				0.00	0	0
Total CLN326 SPOT										0.00	0	0
Total For CLN326										0.00	0	0
CLN327 On 20/06/2023 Spot Bond				100.54231		100.59246				0.00	0	0
Total CLN327 SPOT										0.00	0	0
Total For CLN327										0.00	0	0
CLN328 On 20/06/2018 Spot Bond				100.60153		100.57730				0.00	0	0
Total CLN328 SPOT										0.00	0	0
Total For CLN328										0.00	0	0
CLN330 On 20/06/2017 Spot Bond				100.83026		100.79682				0.00	0	0
Total CLN330 SPOT										0.00	0	0
Total For CLN330										0.00	0	0
CLN331 On 20/06/2017 Spot Bond				81.49687		81.61037				0.00	0	0
Total CLN331 SPOT										0.00	0	0
Total For CLN331										0.00	0	0
CLN332 On 20/06/2018 Spot Bond				100.65546		100.62907				0.00	0	0
Total CLN332 SPOT										0.00	0	0
Total For CLN332										0.00	0	0
CLN333 On 30/06/2017 Spot Bond				100.32194		100.36869				0.00	0	0
Total CLN333 SPOT										0.00	0	0
Total For CLN333										0.00	0	0
CLN334 On 20/09/2015 Spot Bond				125.78371		125.78371				0.00	0	0
Total CLN334 SPOT										0.00	0	0
Total For CLN334										0.00	0	0
CLN335 On 20/09/2018 Spot Bond				125.97135		125.97135				0.00	0	0
Total CLN335 SPOT										0.00	0	0
Total For CLN335										0.00	0	0
CLN336 On 28/07/2017 Spot Bond				101.74518		101.79159				0.00	0	0
Total CLN336 SPOT										0.00	0	0
Total For CLN336										0.00	0	0
CLN337 On 20/12/2018 Spot Bond				100.62767		100.68569				0.00	0	0
Total CLN337 SPOT										0.00	0	0
Total For CLN337										0.00	0	0
CLN338 On 30/06/2017 Spot Bond				100.32379		100.37081				0.00	0	0
Total CLN338 SPOT										0.00	0	0
Total For CLN338										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN342 On 20/06/2017 Spot Bond				100.82523		100.79200			0.00	0	0
Total CLN342 SPOT									0.00	0	0
Total For CLN342									0.00	0	0
CLN343 On 20/12/2023 Spot Bond				100.68215		100.65466			0.00	0	0
Total CLN343 SPOT									0.00	0	0
Total For CLN343									0.00	0	0
CLN344 On 20/12/2018 Spot Bond				100.52721		100.50596			0.00	0	0
Total CLN344 SPOT									0.00	0	0
Total For CLN344									0.00	0	0
CLN345 On 20/12/2023 Spot Bond				100.52600		100.57465			0.00	0	0
Total CLN345 SPOT									0.00	0	0
Total For CLN345									0.00	0	0
CLN346 On 28/07/2017 Spot Bond				101.72841		101.77438			0.00	0	0
Total CLN346 SPOT									0.00	0	0
Total For CLN346									0.00	0	0
CLN347 On 10/02/2016 Spot Bond				101.46383		101.44155			0.00	0	0
Total CLN347 SPOT									0.00	0	0
Total For CLN347									0.00	0	0
CLN349 On 30/06/2017 Spot Bond				100.31454		100.36024			0.00	0	0
Total CLN349 SPOT									0.00	0	0
Total For CLN349									0.00	0	0
CLN350 On 28/10/2018 Spot Bond				101.70066		101.67994			0.00	0	0
Total CLN350 SPOT									0.00	0	0
Total For CLN350									0.00	0	0
CLN353 On 28/05/2019 Spot Bond				101.08003		101.05855			0.00	0	0
Total CLN353 SPOT									0.00	0	0
Total For CLN353									0.00	0	0
CLN354 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
CLN358 On 30/04/2018 Spot Bond				101.68045		101.72631			0.00	0	0
Total CLN358 SPOT									0.00	0	0
Total For CLN358									0.00	0	0
CLN359 On 24/07/2017 Spot Bond				99.77835		99.82260			0.00	0	0
Total CLN359 SPOT									0.00	0	0
Total For CLN359									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN36(On 20/03/2019 Spot Bond				100.43597		100.47636			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			10.06500	106.06025	10.13500	105.71149			0.00	0	0
Total CLN362 SPOT									0.00	0	0
Total For CLN362									0.00	0	0
CLN36(On 20/03/2024 Spot Bond				100.55787		100.53539			0.00	0	0
Total CLN363 SPOT									0.00	0	0
Total For CLN363									0.00	0	0
CLN36(On 06/08/2023 Spot Bond				101.82301		101.87715			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			12.20500	108.12703	12.27500	107.81856			0.00	0	0
Total CLN365 SPOT									0.00	0	0
Total For CLN365									0.00	0	0
CLN36(On 06/08/2023 Spot Bond				101.89770		101.95408			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			12.23500	107.97327	12.30500	107.68662			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	105.03676	10.02000	105.00839			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				101.89770		101.95408			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				101.80022		99.74125			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				100.57721		100.63058			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				100.54941		100.52727			0.00	0	0
Total CLN372 SPOT									0.00	0	0
Total For CLN372									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN37: On 20/09/2023 Spot Bond				100.56088		100.53828				0.00	0	0
Total CLN373 SPOT										0.00	0	0
Total For CLN373										0.00	0	0
CLN37: On 20/06/2019 Spot Bond				100.56103		100.53842				0.00	0	0
Total CLN374 SPOT										0.00	0	0
Total For CLN374										0.00	0	0
CLN37: On 30/06/2017 Spot Bond				100.33561		100.38434				0.00	0	0
Total CLN375 SPOT										0.00	0	0
Total For CLN375										0.00	0	0
CLN37: On 20/03/2021 Spot Bond			9.57000	104.42273	9.64000	104.17233				0.00	0	0
Total CLN376 SPOT										0.00	0	0
Total For CLN376										0.00	0	0
CLN37: On 30/06/2017 Spot Bond				100.48400		100.45540				0.00	0	0
Total CLN377 SPOT										0.00	0	0
Total For CLN377										0.00	0	0
CLN37: On 20/06/2019 Spot Bond				100.52775		100.57656				0.00	0	0
Total CLN378 SPOT										0.00	0	0
Total For CLN378										0.00	0	0
CLN37: On 20/03/2024 Spot Bond			10.57000	103.26864	10.57000	103.23973				0.00	0	1,400,000,000
Total CLN379 SPOT										0.00	0	1,400,000,000
Total For CLN379										0.00	0	1,400,000,000
CLN38: On 20/09/2024 Spot Bond			11.00000	103.52334	11.00000	103.49322				0.00	0	0
Total CLN380 SPOT										0.00	0	0
Total For CLN380										0.00	0	0
CLN38: On 21/07/2015 Spot Bond				99.92517		99.90628				0.00	0	0
Total CLN381 SPOT										0.00	0	0
Total For CLN381										0.00	0	0
CLN38: On 20/03/2021 Spot Bond				100.62810		100.60279				0.00	0	0
Total CLN382 SPOT										0.00	0	0
Total For CLN382										0.00	0	0
CLN38: On 22/07/2017 Spot Bond				99.90270		99.88308				0.00	0	0
Total CLN383 SPOT										0.00	0	0
Total For CLN383										0.00	0	0
CLN38: On 20/09/2024 Spot Bond			11.99500	103.97179	12.06500	103.65458				0.00	0	0
Total CLN384 SPOT										0.00	0	0
Total For CLN384										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN385 On 20/09/2024 Spot Bond				100.58766		100.64199			0.00	0	0
Total CLN385 SPOT									0.00	0	0
Total For CLN385									0.00	0	0
CLN386 On 20/03/2021 Spot Bond				100.56076		100.53815			0.00	0	0
Total CLN386 SPOT									0.00	0	0
Total For CLN386									0.00	0	0
CLN387 On 26/01/2021 Spot Bond				99.76349		99.73950			0.00	0	0
Total CLN387 SPOT									0.00	0	0
Total For CLN387									0.00	0	0
CLN388 On 20/09/2019 Spot Bond				100.59807		100.57398			0.00	0	0
Total CLN388 SPOT									0.00	0	0
Total For CLN388									0.00	0	0
CLN389 On 06/08/2023 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total CLN389 SPOT									0.00	0	0
Total For CLN389									0.00	0	0
CLN390 On 01/10/2016 Spot Bond				100.34092		100.31942			0.00	0	0
Total CLN390 SPOT									0.00	0	0
Total For CLN390									0.00	0	0
CLN391 On 20/12/2015 Spot Bond				100.51707		100.49623			0.00	0	0
Total CLN391 SPOT									0.00	0	0
Total For CLN391									0.00	0	0
CLN392 On 20/03/2017 Spot Bond				100.45472		100.49683			0.00	0	0
Total CLN392 SPOT									0.00	0	0
Total For CLN392									0.00	0	0
CLN393 On 20/12/2019 Spot Bond				90.23934		90.23934			0.00	0	0
Total CLN393 SPOT									0.00	0	0
Total For CLN393									0.00	0	0
CLN394 On 20/09/2022 Spot Bond				100.48105		100.52557			0.00	0	0
Total CLN394 SPOT									0.00	0	0
Total For CLN394									0.00	0	0
CLN395 On 02/03/2018 Spot Bond				100.87148		100.91366			0.00	0	0
Total CLN395 SPOT									0.00	0	0
Total For CLN395									0.00	0	0
CLN396 On 20/03/2020 Spot Bond				100.52191		100.57020			0.00	0	0
Total CLN396 SPOT									0.00	0	0
Total For CLN396									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN397 On 20/06/2020 Spot Bond				100.66411		100.72549				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				101.37868		101.42481				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				101.37045		101.41629				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				100.48105		100.52557				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				100.54231		100.59246				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				100.37668		100.35424				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				100.29973		100.34328				0.00	0	0
Total CLN403 SPOT										0.00	0	0
Total For CLN403										0.00	0	0
CLN404 On 21/02/2018 Spot Bond				101.17865		101.23440				0.00	0	0
Total CLN404 SPOT										0.00	0	0
Total For CLN404										0.00	0	0
CLN405 On 20/06/2016 Spot Bond				100.42542		100.46484				0.00	0	0
Total CLN405 SPOT										0.00	0	0
Total For CLN405										0.00	0	0
CLN406 On 20/06/2020 Spot Bond				85.50832		85.50832				0.00	0	0
Total CLN406 SPOT										0.00	0	0
Total For CLN406										0.00	0	0
CLN407 On 20/06/2020 Spot Bond				100.48398		100.52877				0.00	0	0
Total CLN407 SPOT										0.00	0	0
Total For CLN407										0.00	0	0
CLN408 On 25/07/2016 Spot Bond				100.31850		99.81470				0.00	0	0
Total CLN408 SPOT										0.00	0	0
Total For CLN408										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN40 On 18/07/2020 Spot Bond				100.02580		100.07743				0.00	0	0
Total CLN409 SPOT										0.00	0	0
Total For CLN409										0.00	0	0
CLN41 On 20/09/2020 Spot Bond				100.09866		100.14806				0.00	0	0
Total CLN410 SPOT										0.00	0	0
Total For CLN410										0.00	0	0
CLN42 On 18/04/2028 Spot Bond			7.01000	42.12081	7.01000	42.13645				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				170.40500		168.88082				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			8.55500	148.94459	8.62500	148.47687				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			8.17000	161.40776	8.24000	159.99205				0.00	0	0
Total CLN88 SPOT										0.00	0	0
Total For CLN88										0.00	0	0
CLN89 On 02/03/2028 Spot Bond			8.17000	161.77088	8.24000	160.36587				0.00	0	0
Total CLN89 SPOT										0.00	0	0
Total For CLN89										0.00	0	0
CLNF0 On 20/10/2015 Spot Bond				98.18116		98.16202				0.00	0	0
Total CLNF01 SPOT										0.00	0	0
Total For CLNF01										0.00	0	0
CLNF0 On 20/10/2015 Spot Bond				98.16561		98.14630				0.00	0	0
Total CLNF02 SPOT										0.00	0	0
Total For CLNF02										0.00	0	0
CLNF0 On 10/10/2016 Spot Bond				100.16158		100.13792				0.00	0	0
Total CLNF03 SPOT										0.00	0	0
Total For CLNF03										0.00	0	0
CLNF0 On 10/10/2016 Spot Bond				100.51019		100.48725				0.00	0	0
Total CLNF04 SPOT										0.00	0	0
Total For CLNF04										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLNF0! On 20/09/2016 Spot Bond				100.59469		100.57073			0.00	0	0
Total CLNF05 SPOT									0.00	0	0
Total For CLNF05									0.00	0	0
CLNF0! On 20/12/2016 Spot Bond				100.55693		100.53449			0.00	0	0
Total CLNF06 SPOT									0.00	0	0
Total For CLNF06									0.00	0	0
CLNF0! On 20/06/2017 Spot Bond				100.56440		100.54166			0.00	0	0
Total CLNF07 SPOT									0.00	0	0
Total For CLNF07									0.00	0	0
CLNF0! On 10/07/2017 Spot Bond				100.09132		100.13705			0.00	0	0
Total CLNF08 SPOT									0.00	0	0
Total For CLNF08									0.00	0	0
CLNF0! On 20/06/2017 Spot Bond				100.48690		100.53196			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				99.77699		99.82151			0.00	0	0
Total CLNF10 SPOT									0.00	0	0
Total For CLNF10									0.00	0	0
CLNF1! On 20/03/2018 Spot Bond				100.44360		100.48468			0.00	0	0
Total CLNF11 SPOT									0.00	0	0
Total For CLNF11									0.00	0	0
CLNF1! On 20/06/2019 Spot Bond				100.54752		100.52546			0.00	0	0
Total CLNF12 SPOT									0.00	0	0
Total For CLNF12									0.00	0	0
CLNF1! On 20/06/2019 Spot Bond				100.54414		100.52221			0.00	0	0
Total CLNF13 SPOT									0.00	0	0
Total For CLNF13									0.00	0	0
CLNF1! On 20/09/2019 Spot Bond				100.54746		100.52540			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				100.48690		100.53196			0.00	0	0
Total CLNF15 SPOT									0.00	0	0
Total For CLNF15									0.00	0	0
COH00 On 26/11/2018 Spot Bond				101.27035		101.24597			0.00	0	0
Total COH001 SPOT									0.00	0	0
Total For COH001									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
COH00 On 15/04/2019 Spot Bond				100.04406		100.02197			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			8.76500	105.92300	8.80000	105.87556			0.00	0	0
Total COJ02 SPOT									0.00	0	0
Total For COJ02									0.00	0	0
COJ04 On 05/06/2018 Spot Bond			8.64500	101.90572	8.70500	101.73085		14,350,700,000,000.00	1,660,000,000	833,108,800	
Total COJ04 SPOT								14,350,700,000,000.00	1,660,000,000	833,108,800	
Total For COJ04								14,350,700,000,000.00	1,660,000,000	833,108,800	
COJ05 On 05/06/2023 Spot Bond			10.21000	112.00292	10.28000	111.57411			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			7.22500	102.46651	7.25500	102.43485			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			9.78000	107.65108	9.85000	107.31548			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			9.84500	102.99247	9.91500	102.55239			0.00	0	0
Total COJG01 SPOT									0.00	0	0
Total For COJG01									0.00	0	0
COT01 On 03/04/2023 Spot Bond			10.21500	96.78478	10.28500	96.40554			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			10.90000	98.13711	10.97000	97.65089		43,600,000,000,000.00	4,000,000,000	1,000,000,000	
Total COT02 SPOT								43,600,000,000,000.00	4,000,000,000	1,000,000,000	
Total For COT02								43,600,000,000,000.00	4,000,000,000	1,000,000,000	
COT03 On 05/06/2028 Spot Bond			10.90000	91.21771	10.97000	90.74849			0.00	0	0
Total COT03 SPOT									0.00	0	0
Total For COT03									0.00	0	0
CPL003 On 28/02/2017 Spot Bond				101.08800		101.06635			0.00	0	0
Total CPL003 SPOT									0.00	0	0
Total For CPL003									0.00	0	0
CPL007 On 01/08/2015 Spot Bond				101.55834		101.53911			0.00	0	0
Total CPL007 SPOT									0.00	0	0
Total For CPL007									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CPL011 On 12/12/2019 Spot Bond			100.00000	10.73309	100.00000	10.70708				0.00	0	0
Total CPL01U SPOT										0.00	0	0
Total For CPL01U										0.00	0	0
CPL021 On 25/08/2017 Spot Bond				101.10062		101.07996				0.00	0	0
Total CPL021 SPOT										0.00	0	0
Total For CPL021										0.00	0	0
CPL022 On 23/09/2019 Spot Bond				100.51068		100.48927				0.00	0	0
Total CPL022 SPOT										0.00	0	0
Total For CPL022										0.00	0	0
CPL024 On 27/11/2017 Spot Bond				101.00896		101.05178				0.00	0	0
Total CPL024 SPOT										0.00	0	0
Total For CPL024										0.00	0	0
CPL026 On 20/08/2015 Spot Bond				102.82055		102.85945				0.00	0	0
Total CPL026 SPOT										0.00	0	0
Total For CPL026										0.00	0	0
CPL027 On 23/10/2015 Spot Bond				101.61079		101.65008				0.00	0	0
Total CPL027 SPOT										0.00	0	0
Total For CPL027										0.00	0	0
CPL02U On 12/03/2020 Spot Bond			100.00000	9.97295	100.00000	9.94879				0.00	0	0
Total CPL02U SPOT										0.00	0	0
Total For CPL02U										0.00	0	0
CPL03U On 12/12/2018 Spot Bond			100.00000	12.33745	100.00000	12.30756				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			11.54500	97.53346	11.61500	97.24232				0.00	0	12,800,000,000
Total CPV01 SPOT										0.00	0	12,800,000,000
Total For CPV01										0.00	0	12,800,000,000
DEN38U On 10/06/2018 Spot Bond			100.00000	17.32090	100.00000	17.27893				0.00	0	0
Total DEN38U SPOT										0.00	0	0
Total For DEN38U										0.00	0	0
DEN39U On 10/06/2018 Spot Bond			100.00000	9.39647	100.00000	9.37370				0.00	0	0
Total DEN39U SPOT										0.00	0	0
Total For DEN39U										0.00	0	0
DEN40U On 10/06/2018 Spot Bond			100.00000	18.02885	100.00000	17.98516				0.00	0	0
Total DEN40U SPOT										0.00	0	0
Total For DEN40U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DENG4 On 28/01/2016 Spot Bond				101.55188		101.53352			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			7.84500	100.07838	7.90500	99.93962			0.00	0	0
Total DENG44 SPOT									0.00	0	0
Total For DENG44									0.00	0	0
DENG5 On 20/11/2015 Spot Bond				101.04769		101.08650			0.00	90,000,000	45,000,000
Total DENG55 SPOT									0.00	90,000,000	45,000,000
Total For DENG55									0.00	90,000,000	45,000,000
DENG5 On 25/02/2016 Spot Bond				101.02861		101.00933			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				100.85671		100.83731			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	96.60593	100.00000	96.35759			0.00	0	0
Total DLT02U SPOT									0.00	0	0
Total For DLT02U									0.00	0	0
DLTB02 On 09/12/2016 Spot Bond				100.80185		100.78074			0.00	0	0
Total DLTB02 SPOT									0.00	0	0
Total For DLTB02									0.00	0	0
DLTB03 On 09/10/2017 Spot Bond				100.18187		100.15887			0.00	0	0
Total DLTB03 SPOT									0.00	0	0
Total For DLTB03									0.00	0	0
DLTC09 On 05/08/2015 Spot Bond				103.16362		103.20316			0.00	0	0
Total DLTC09 SPOT									0.00	0	0
Total For DLTC09									0.00	0	0
DLTC10 On 03/02/2016 Spot Bond				101.53500		101.51441			0.00	0	0
Total DLTC10 SPOT									0.00	0	0
Total For DLTC10									0.00	0	0
DOL003 On 20/09/2018 Spot Bond				100.62652		100.68443			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				99.75305		99.71788			0.00	0	0
Total DOL004 SPOT									0.00	0	0
Total For DOL004									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DOL007 On 20/06/2019 Spot Bond				100.54522		100.59564			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				54.37692		54.46898			0.00	0	0
Total DOL009 SPOT									0.00	0	0
Total For DOL009									0.00	0	0
DV2021 On 18/06/2021 Spot Bond			9.34000	99.31602	9.41000	98.98147			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			7.48500	107.80363	7.52000	107.74994			0.00	0	0
Total DV21 SPOT									0.00	0	0
Total For DV21									0.00	0	0
DV22 On 07/02/2020 Spot Bond			9.06500	105.57781	9.13500	105.29322		31,373,992,195,000.00	3,461,003,000	4,613,101,500	
Total DV22 SPOT								11,373,992,195,000.00	3,461,003,000	4,613,101,500	
Total For DV22								11,373,992,195,000.00	3,461,003,000	4,613,101,500	
DV23 On 27/02/2023 Spot Bond			9.49500	106.54090	9.56500	106.13435			0.00	0	1,304,600,000
Total DV23 SPOT									0.00	0	1,304,600,000
Total For DV23									0.00	0	1,304,600,000
DV24 On 18/02/2024 Spot Bond			9.47500	105.21652	9.54500	104.78200			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			9.56000	108.20053	9.64000	107.55598			0.00	0	0
Total DV29 SPOT									0.00	0	0
Total For DV29									0.00	0	0
DVC007 On 15/09/2015 Spot Bond				100.53618		100.57381			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				101.04323		101.08188			0.00	0	0
Total DVC008 SPOT									0.00	0	0
Total For DVC008									0.00	0	0
DVC010 On 15/09/2015 Spot Bond				100.61073		100.64839			0.00	0	0
Total DVC010 SPOT									0.00	0	0
Total For DVC010									0.00	0	0
DVC011 On 11/06/2016 Spot Bond				100.70498		100.68537			0.00	0	0
Total DVC011 SPOT									0.00	0	0
Total For DVC011									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DVC01: On 26/01/2016 Spot Bond				100.33795		99.79254			0.00	0	0
Total DVC012 SPOT									0.00	0	0
Total For DVC012									0.00	0	0
DVC01: On 25/06/2016 Spot Bond				100.34154		100.38008			0.00	0	0
Total DVC013 SPOT									0.00	0	0
Total For DVC013									0.00	0	0
DVF16 On 19/11/2016 Spot Bond				101.21727		101.19851			0.00	0	0
Total DVF16 SPOT									0.00	0	0
Total For DVF16									0.00	0	0
DVF17 On 18/03/2017 Spot Bond				100.16631		100.14645			0.00	2,000,000,000	500,000,000
Total DVF17 SPOT									0.00	2,000,000,000	500,000,000
Total For DVF17									0.00	2,000,000,000	500,000,000
DVF18 On 30/03/2018 Spot Bond				99.85656		99.83615			0.00	0	0
Total DVF18 SPOT									0.00	0	0
Total For DVF18									0.00	0	0
E170 On 01/08/2020 Spot Bond			8.17500	127.82641	8.24500	127.47597		39,240,000,000,000.00	4,800,000,000	2,000,000,000	
Total E170 SPOT								39,240,000,000,000.00	4,800,000,000	2,000,000,000	
Total For E170								39,240,000,000,000.00	4,800,000,000	2,000,000,000	
EDC01 On 04/04/2016 Spot Bond				95.36397		95.31217			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			2.44000	100.17579	2.44000	100.14065			0.00	0	0
Total EL037 SPOT									0.00	0	0
Total For EL037									0.00	0	0
EL28 On 02/05/2028 Spot Bond			2.18000	124.87361	2.18000	124.83079			0.00	0	6,496,600,000
Total EL28 SPOT									0.00	0	6,496,600,000
Total For EL28									0.00	0	6,496,600,000

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EL29	On	19/11/2029	Spot Bond			2.18000	112.38539	2.18000	112.34686			0.00	0	0
Total EL29 SPOT												0.00	0	0
Total For EL29												0.00	0	0
EL30	On	29/07/2030	Spot Bond			2.10000	114.47650	2.10000	114.43740			0.00	0	0
Total EL30 SPOT												0.00	0	0
Total For EL30												0.00	0	0
EL31	On	02/06/2031	Spot Bond			2.31500	103.10351	2.30400	103.21930			0.00	0	0
Total EL31 SPOT												0.00	0	0
Total For EL31												0.00	0	0
EL36	On	31/01/2036	Spot Bond			2.42000	100.61565	2.42000	100.58040			0.00	0	0
Total EL36 SPOT												0.00	0	0
Total For EL36												0.00	0	0
EMM01	On	28/07/2020	Spot Bond			9.62000	108.63234	9.69000	108.32406			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			9.52000	108.85571	9.59000	108.51810			0.00	0	0
Total EMM02 SPOT												0.00	0	0
Total For EMM02												0.00	0	0
EMM03	On	04/05/2024	Spot Bond			9.95000	102.56899	10.02000	102.13704			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			10.19500	97.08160	10.27500	96.66785			0.00	0	0
Total EMM04 SPOT												0.00	0	0
Total For EMM04												0.00	0	0
EMM05	On	17/04/2029	Spot Bond			10.33500	103.96127	10.41500	103.65503			0.00	0	3,999,999,600
Total EMM05 SPOT												0.00	0	3,999,999,600
Total For EMM05												0.00	0	3,999,999,600
EMM06	On	23/06/2025	Spot Bond			10.25000	101.40387	10.25000	101.11458			0.00	0	0
Total EMM06 SPOT												0.00	0	0
Total For EMM06												0.00	0	0
EPF001	On	19/08/2015	Spot Bond				101.23112		101.21074			0.00	0	0
Total EPF001 SPOT												0.00	0	0
Total For EPF001												0.00	0	0
EPF002	On	28/05/2018	Spot Bond				99.05255		99.09428			0.00	0	0
Total EPF002 SPOT												0.00	0	0
Total For EPF002												0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EPF003 On 12/09/2016 Spot Bond				100.71870		100.69806			0.00	0	0
Total EPF003 SPOT									0.00	0	0
Total For EPF003									0.00	0	0
EPF004 On 06/11/2017 Spot Bond				101.54257		101.52106			0.00	0	0
Total EPF004 SPOT									0.00	0	0
Total For EPF004									0.00	0	0
EPF005 On 06/11/2016 Spot Bond				101.48361		101.46293			0.00	0	0
Total EPF005 SPOT									0.00	0	0
Total For EPF005									0.00	0	0
EPFC12 On 05/11/2015 Spot Bond				101.40522		101.38565			0.00	0	0
Total EPFC12 SPOT									0.00	0	0
Total For EPFC12									0.00	0	0
EPFC15 On 24/08/2015 Spot Bond				102.76090		102.80006			0.00	0	0
Total EPFC15 SPOT									0.00	0	0
Total For EPFC15									0.00	0	0
EPFC16 On 23/02/2016 Spot Bond				101.07060		101.05054			0.00	0	0
Total EPFC16 SPOT									0.00	0	0
Total For EPFC16									0.00	0	0
EQS04 On 22/09/2015 Spot Bond				101.06007		101.03369			0.00	0	0
Total EQS04 SPOT									0.00	0	0
Total For EQS04									0.00	0	0
EQS05 On 25/04/2017 Spot Bond				101.00676		100.98188			0.00	0	0
Total EQS05 SPOT									0.00	0	0
Total For EQS05									0.00	0	0
EQS06 On 09/04/2018 Spot Bond				99.05294		99.02847			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			10.19000	98.73524	10.25500	98.56017			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				97.25228		97.23003			0.00	0	0
Total EQS08A SPOT									0.00	0	0
Total For EQS08A									0.00	0	0
EQS09 On 28/11/2016 Spot Bond				98.66225		98.71783			0.00	0	0
Total EQS09 SPOT									0.00	0	0
Total For EQS09									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ERS3B On 17/11/2025 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ERS3B3 SPOT										0.00	0	0
Total For ERS3B3										0.00	0	0
ERS3B On 17/11/2025 Spot Bond				101.31820		101.29642				0.00	0	0
Total ERS3B4 SPOT										0.00	0	0
Total For ERS3B4										0.00	0	0
ERS3C On 17/11/2025 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ERS3C3 SPOT										0.00	0	0
Total For ERS3C3										0.00	0	0
ERS3C On 17/11/2025 Spot Bond				101.39974		101.37658				0.00	0	0
Total ERS3C4 SPOT										0.00	0	0
Total For ERS3C4										0.00	0	0
ERSA1 On 17/11/2025 Spot Bond				101.30360		101.28412				0.00	0	0
Total ERSA12 SPOT										0.00	0	0
Total For ERSA12										0.00	0	0
ERSA1 On 25/11/2020 Spot Bond			10.00000	110.93100	10.00000	110.90200				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				101.13303		101.17355				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				101.17923		101.22141				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				101.12379		101.16397				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				101.16230		101.20386				0.00	0	0
Total ERSA17 SPOT										0.00	0	0
Total For ERSA17										0.00	0	0
ERSA1 On 17/11/2025 Spot Bond				101.20412		101.18425				0.00	0	0
Total ERSA18 SPOT										0.00	0	0
Total For ERSA18										0.00	0	0
ERSA1 On 17/11/2025 Spot Bond				101.18779		101.16820				0.00	0	0
Total ERSA19 SPOT										0.00	0	0
Total For ERSA19										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES15 On 30/08/2015 Spot Bond			6.40000	103.07973	6.40000	103.06180			2,560,000,000,000.00	400,000,000	0
Total ES15 SPOT									2,560,000,000,000.00	400,000,000	0
Total For ES15									2,560,000,000,000.00	400,000,000	0
ES18 On 20/04/2018 Spot Bond			8.03500	105.15581	8.10000	104.97203			77,520,876,500,000.00	9,647,900,000	4,408,841,300
Total ES18 SPOT									77,520,876,500,000.00	9,647,900,000	4,408,841,300
Total For ES18									77,520,876,500,000.00	9,647,900,000	4,408,841,300
ES23 On 25/01/2023 Spot Bond			8.73000	106.68170	8.80000	106.26050			116,659,718,955,000.00	13,363,083,500	52,833,958,100
Total ES23 SPOT									116,659,718,955,000.00	13,363,083,500	52,833,958,100
Total For ES23									116,659,718,955,000.00	13,363,083,500	52,833,958,100
ES26 On 02/04/2026 Spot Bond			9.00000	94.45167	9.07000	93.98032			273,420,000,000,000.00	30,380,000,000	10,304,193,900
Total ES26 SPOT									273,420,000,000,000.00	30,380,000,000	10,304,193,900
Total For ES26									273,420,000,000,000.00	30,380,000,000	10,304,193,900
ES33 On 15/09/2033 Spot Bond			9.69500	83.92303	9.77000	83.36008			504,412,400,000,000.00	258,320,000,000	130,946,057,200
Total ES33 SPOT									504,412,400,000,000.00	258,320,000,000	130,946,057,200
Total For ES33									504,412,400,000,000.00	258,320,000,000	130,946,057,200
ES42 On 25/04/2042 Spot Bond			9.76000	89.99939	9.83500	89.34335			418,118,400,000,000.00	42,840,000,000	86,482,303,800
Total ES42 SPOT									418,118,400,000,000.00	42,840,000,000	86,482,303,800
Total For ES42									418,118,400,000,000.00	42,840,000,000	86,482,303,800
EXX01 On 19/05/2017 Spot Bond				100.17988		100.15718			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				98.30495		98.28449			0.00	0	0
Total EXX02 SPOT									0.00	0	0
Total For EXX02									0.00	0	0
FIFB01 On 24/08/2015 Spot Bond				101.13690		101.11557			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				99.99984		99.98057			0.00	0	0
Total FIFB02 SPOT									0.00	0	0
Total For FIFB02									0.00	0	0
FIFB03 On 26/06/2016 Spot Bond				100.44802		100.42641			0.00	0	0
Total FIFB03 SPOT									0.00	0	0
Total For FIFB03									0.00	0	0
FIFB04 On 21/11/2017 Spot Bond				101.22956		101.20813			0.00	0	0
Total FIFB04 SPOT									0.00	0	0
Total For FIFB04									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FIFC14 On 20/11/2015 Spot Bond				101.11731		101.09787			0.00	0	0
Total FIFC14 SPOT									0.00	0	0
Total For FIFC14									0.00	0	0
FIFC15 On 02/12/2015 Spot Bond				100.88585		100.86625			0.00	0	0
Total FIFC15 SPOT									0.00	0	0
Total For FIFC15									0.00	0	0
FIFC17 On 09/10/2015 Spot Bond				101.85705		101.89615			0.00	0	0
Total FIFC17 SPOT									0.00	0	0
Total For FIFC17									0.00	0	0
FIFC18 On 12/08/2015 Spot Bond				101.24792		101.28753			0.00	0	0
Total FIFC18 SPOT									0.00	0	0
Total For FIFC18									0.00	0	0
FIFC19 On 07/12/2015 Spot Bond				100.63413		100.67376			0.00	0	0
Total FIFC19 SPOT									0.00	0	0
Total For FIFC19									0.00	0	0
FIFC20 On 07/12/2015 Spot Bond				100.59352		100.63123			0.00	0	0
Total FIFC20 SPOT									0.00	0	0
Total For FIFC20									0.00	0	0
FR002L On 02/08/2023 Spot Bond			100.00000	12.36316	100.00000	12.33321			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	12.03270	100.00000	12.00356			0.00	0	0
Total FR003U SPOT									0.00	0	0
Total For FR003U									0.00	0	0
FR2A4J On 15/09/2023 Spot Bond				100.67500		100.65382			0.00	0	0
Total FR2A4A SPOT									0.00	0	0
Total For FR2A4A									0.00	0	0
FR2A4I On 15/09/2023 Spot Bond				99.71452		99.69035			0.00	0	0
Total FR2A4B SPOT									0.00	0	0
Total For FR2A4B									0.00	0	0
FR2A4C On 15/09/2023 Spot Bond				100.75279		100.72916			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				100.80458		100.77932			0.00	0	0
Total FR2A4D SPOT									0.00	0	0
Total For FR2A4D									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRB05 On 21/12/2018 Spot Bond			9.51000	97.69442	9.57500	97.48654			0.00	0	0
Total FRB05 SPOT									0.00	0	0
Total For FRB05									0.00	0	0
FRB08 On 10/06/2016 Spot Bond				100.70059		100.68165			0.00	0	0
Total FRB08 SPOT									0.00	0	0
Total For FRB08									0.00	0	0
FRB09 On 10/06/2017 Spot Bond				100.70052		100.68158			0.00	0	0
Total FRB09 SPOT									0.00	0	0
Total For FRB09									0.00	0	0
FRB10 On 25/01/2017 Spot Bond				101.78785		101.76610			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				102.83070		102.80685			0.00	0	0
Total FRB11 SPOT									0.00	0	0
Total For FRB11									0.00	0	0
FRB12 On 02/06/2024 Spot Bond				101.04067		101.01758			0.00	0	0
Total FRB12 SPOT									0.00	0	0
Total For FRB12									0.00	0	0
FRB13 On 02/06/2026 Spot Bond				101.05773		101.03426			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			10.27000	100.03678	10.34000	99.70876			0.00	0	0
Total FRB14 SPOT									0.00	0	0
Total For FRB14									0.00	0	0
FRB15 On 06/03/2025 Spot Bond				101.03459		101.00804			0.00	0	0
Total FRB15 SPOT									0.00	0	0
Total For FRB15									0.00	0	0
FRB16 On 08/07/2025 Spot Bond				100.23921		100.21238			0.00	0	0
Total FRB16 SPOT									0.00	0	0
Total For FRB16									0.00	0	0
FRB17 On 08/01/2027 Spot Bond				100.24235		100.21512			0.00	0	0
Total FRB17 SPOT									0.00	0	0
Total For FRB17									0.00	0	0
FRBC2 On 21/12/2018 Spot Bond			10.36000	105.46808	10.42500	105.24995			0.00	0	0
Total FRBC21 SPOT									0.00	0	0
Total For FRBC21									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRBC2: On 21/12/2018 Spot Bond				101.78822		101.76256				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			2.07000	137.09312	2.12500	136.60169				0.00	0	0
Total FRBI22 SPOT										0.00	0	0
Total For FRBI22										0.00	0	0
FRBI23 On 07/12/2023 Spot Bond			2.11500	279.93215	2.12000	279.73966				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			2.25500	115.89601	2.26500	115.75697				0.00	0	0
Total FRBI25 SPOT										0.00	0	0
Total For FRBI25										0.00	0	0
FRBI28 On 31/03/2028 Spot Bond			3.01000	155.54142	3.01000	155.48456				0.00	0	0
Total FRBI28 SPOT										0.00	0	0
Total For FRBI28										0.00	0	0
FRBI33 On 07/12/2033 Spot Bond			3.22500	193.89857	3.21400	194.11646				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			7.04500	105.52790	7.07500	105.50255				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			7.59700	66.90709	7.59800	66.90709				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			9.40200	42.54830	9.40100	42.54830				0.00	0	0
Total FRBZ02 SPOT										0.00	0	0
Total For FRBZ02										0.00	0	0
FRBZ0: On 10/12/2024 Spot Bond			9.64000	41.18937	9.64000	41.18937				0.00	0	0
Total FRBZ03 SPOT										0.00	0	0
Total For FRBZ03										0.00	0	0
FRC10: On 03/06/2021 Spot Bond				101.14509		101.20193				0.00	0	0
Total FRC107 SPOT										0.00	0	0
Total For FRC107										0.00	0	0
FRC10: On 20/06/2017 Spot Bond				100.66220		100.63553				0.00	0	0
Total FRC109 SPOT										0.00	0	0
Total For FRC109										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC112 On 20/06/2017 Spot Bond				100.57453		100.55138			0.00	0	0
Total FRC112 SPOT									0.00	0	0
Total For FRC112									0.00	0	0
FRC113 On 20/06/2017 Spot Bond				100.62985		100.60448			0.00	0	0
Total FRC113 SPOT									0.00	0	0
Total For FRC113									0.00	0	0
FRC115 On 20/06/2017 Spot Bond			7.47000	98.00000	7.47000	98.00000			0.00	0	0
Total FRC115 SPOT									0.00	0	0
Total For FRC115									0.00	0	0
FRC116 On 20/06/2017 Spot Bond			7.47000	100.00000	7.47000	100.00000			0.00	0	0
Total FRC116 SPOT									0.00	0	0
Total For FRC116									0.00	0	0
FRC118 On 20/06/2017 Spot Bond				100.53649		100.58611			0.00	0	0
Total FRC118 SPOT									0.00	0	0
Total For FRC118									0.00	0	0
FRC119 On 20/06/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC119 SPOT									0.00	0	0
Total For FRC119									0.00	0	0
FRC120 On 20/06/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC120 SPOT									0.00	0	0
Total For FRC120									0.00	0	0
FRC121 On 20/06/2017 Spot Bond				100.51142		100.55873			0.00	0	0
Total FRC121 SPOT									0.00	0	0
Total For FRC121									0.00	0	0
FRC122 On 20/06/2017 Spot Bond				100.73836		100.71082			0.00	0	0
Total FRC122 SPOT									0.00	0	0
Total For FRC122									0.00	0	0
FRC123 On 20/06/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC123 SPOT									0.00	0	0
Total For FRC123									0.00	0	0
FRC124 On 20/06/2017 Spot Bond				100.52775		100.57656			0.00	0	0
Total FRC124 SPOT									0.00	0	0
Total For FRC124									0.00	0	0
FRC125 On 20/09/2017 Spot Bond			6.00000	100.00000	6.00000	100.00000			0.00	0	0
Total FRC125 SPOT									0.00	0	0
Total For FRC125									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC12(On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC126 SPOT									0.00	0	0
Total For FRC126									0.00	0	0
FRC12(On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC127 SPOT									0.00	0	0
Total For FRC127									0.00	0	0
FRC12(On 20/09/2017 Spot Bond				100.56094		100.61280			0.00	0	0
Total FRC128 SPOT									0.00	0	0
Total For FRC128									0.00	0	0
FRC12(On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC129 SPOT									0.00	0	0
Total For FRC129									0.00	0	0
FRC13(On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC130 SPOT									0.00	0	0
Total For FRC130									0.00	0	0
FRC13(On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC131 SPOT									0.00	0	0
Total For FRC131									0.00	0	0
FRC13(On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC132 SPOT									0.00	0	0
Total For FRC132									0.00	0	0
FRC13(On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC133 SPOT									0.00	0	0
Total For FRC133									0.00	0	0
FRC13(On 20/09/2017 Spot Bond				100.69010		100.75386			0.00	0	0
Total FRC134 SPOT									0.00	0	0
Total For FRC134									0.00	0	0
FRC13(On 20/09/2017 Spot Bond				100.66989		100.73180			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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC138 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
FRC139 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
FRC140 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
FRC141 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
FRC142 On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC142 SPOT									0.00	0	0
Total For FRC142									0.00	0	0
FRC143 On 20/09/2017 Spot Bond			100.09221	22.23810	100.09221	22.18419			0.00	0	0
Total FRC143 SPOT									0.00	0	0
Total For FRC143									0.00	0	0
FRC144 On 20/09/2017 Spot Bond				100.47929		100.52366			0.00	0	0
Total FRC144 SPOT									0.00	0	0
Total For FRC144									0.00	0	0
FRC145 On 20/09/2017 Spot Bond				109.31501		108.93777			0.00	0	0
Total FRC145 SPOT									0.00	0	0
Total For FRC145									0.00	0	0
FRC147 On 20/09/2015 Spot Bond				100.73605		100.70641			0.00	0	0
Total FRC147 SPOT									0.00	0	0
Total For FRC147									0.00	0	0
FRC149 On 20/09/2015 Spot Bond				101.29553		101.22748			0.00	0	0
Total FRC149 SPOT									0.00	0	0
Total For FRC149									0.00	0	0
FRC150 On 20/09/2017 Spot Bond				100.61626		100.59144			0.00	0	0
Total FRC150 SPOT									0.00	0	0
Total For FRC150									0.00	0	0
FRC151 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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC15: On 20/12/2017 Spot Bond				100.62304		100.59794				0.00	0	0
Total FRC152 SPOT										0.00	0	0
Total For FRC152										0.00	0	0
FRC15: On 20/12/2017 Spot Bond				100.56975		100.54680				0.00	0	0
Total FRC153 SPOT										0.00	0	0
Total For FRC153										0.00	0	0
FRC15: On 20/12/2017 Spot Bond				100.50150		100.54790				0.00	0	0
Total FRC154 SPOT										0.00	0	0
Total For FRC154										0.00	0	0
FRC15: On 20/12/2017 Spot Bond				100.65545		100.71602				0.00	0	0
Total FRC155 SPOT										0.00	0	0
Total For FRC155										0.00	0	0
FRC16: On 20/12/2017 Spot Bond				100.49274		100.53833				0.00	0	0
Total FRC161 SPOT										0.00	0	0
Total For FRC161										0.00	0	0
FRC16: On 14/12/2018 Spot Bond			13.22500	66.28594	13.22500	66.26250				0.00	0	0
Total FRC162 SPOT										0.00	0	0
Total For FRC162										0.00	0	0
FRC16: On 20/03/2018 Spot Bond				100.46468		100.50769				0.00	0	0
Total FRC163 SPOT										0.00	0	0
Total For FRC163										0.00	0	0
FRC16: On 20/03/2018 Spot Bond				100.46526		100.50833				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				100.79019		100.75838				0.00	0	0
Total FRC167 SPOT										0.00	0	0
Total For FRC167										0.00	0	0
FRC16: On 20/06/2018 Spot Bond				100.48632		100.53132				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			3.48500	104.41006	3.49500	104.28251				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				100.50734		100.55427				0.00	0	0
Total FRC170 SPOT										0.00	0	0
Total For FRC170										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC17: On 20/06/2018 Spot Bond				100.50734		100.55427			0.00	0	0
Total FRC171 SPOT									0.00	0	0
Total For FRC171									0.00	0	0
FRC17: On 21/02/2018 Spot Bond				103.28649		103.33509			0.00	0	0
Total FRC172 SPOT									0.00	0	0
Total For FRC172									0.00	0	0
FRC17: On 30/06/2017 Spot Bond				100.32194		100.36869			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				98.52755		98.57363			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				100.47813		100.52238			0.00	0	0
Total FRC176 SPOT									0.00	0	0
Total For FRC176									0.00	0	0
FRC17: On 20/09/2018 Spot Bond				100.46702		100.51025			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				101.80434		101.85792			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				100.54639		100.59692			0.00	0	0
Total FRC179 SPOT									0.00	0	0
Total For FRC179									0.00	0	0
FRC18: On 10/02/2016 Spot Bond				101.36476		101.40827			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				101.78566		101.83868			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				101.92809		101.97943			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				100.62652		100.68443			0.00	0	0
Total FRC183 SPOT									0.00	0	0
Total For FRC183									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC18: On 20/12/2018 Spot Bond				100.49683		100.54280			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				100.73209		100.70261			0.00	0	0
Total FRC185 SPOT									0.00	0	0
Total For FRC185									0.00	0	0
FRC18: On 20/03/2016 Spot Bond				100.46175		100.50450			0.00	0	0
Total FRC186 SPOT									0.00	0	0
Total For FRC186									0.00	0	0
FRC18: On 20/03/2019 Spot Bond				100.50150		100.54790			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				100.50150		100.54790			0.00	0	0
Total FRC189 SPOT									0.00	0	0
Total For FRC189									0.00	0	0
FRC19: On 14/03/2016 Spot Bond				100.64529		100.62508			0.00	0	0
Total FRC190 SPOT									0.00	0	0
Total For FRC190									0.00	0	0
FRC19: On 02/04/2017 Spot Bond				100.31754		100.29616			0.00	0	0
Total FRC191 SPOT									0.00	0	0
Total For FRC191									0.00	0	0
FRC19: On 02/04/2019 Spot Bond				100.33455		100.31204			0.00	0	0
Total FRC192 SPOT									0.00	0	0
Total For FRC192									0.00	0	0
FRC19: On 08/04/2016 Spot Bond				100.37327		100.35340			0.00	0	0
Total FRC193 SPOT									0.00	0	0
Total For FRC193									0.00	0	0
FRC19: On 25/11/2020 Spot Bond			10.00000	110.93100	10.00000	110.90200			0.00	0	0
Total FRC193/JIBAR SPOT									0.00	0	0
Total For FRC193/JIBAR									0.00	0	0
FRC19: On 08/04/2016 Spot Bond				100.18317		100.16261			0.00	0	0
Total FRC194 SPOT									0.00	0	0
Total For FRC194									0.00	0	0
FRC19: On 20/06/2024 Spot Bond				100.52950		100.57847			0.00	0	0
Total FRC195 SPOT									0.00	0	0
Total For FRC195									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC19(On 09/04/2016 Spot Bond				100.16314		100.14249				0.00	0	0
Total FRC196 SPOT										0.00	0	0
Total For FRC196										0.00	0	0
FRC19(On 09/04/2016 Spot Bond				100.35469		100.33481				0.00	0	0
Total FRC197 SPOT										0.00	0	0
Total For FRC197										0.00	0	0
FRC19(On 10/04/2016 Spot Bond				100.14056		100.11992				0.00	0	0
Total FRC198 SPOT										0.00	0	0
Total For FRC198										0.00	0	0
FRC19(On 10/04/2016 Spot Bond				100.14094		100.12024				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				99.99978		99.97916				0.00	0	0
Total FRC200 SPOT										0.00	0	0
Total For FRC200										0.00	0	0
FRC20(On 17/04/2016 Spot Bond				99.99987		99.98127				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				99.99978		99.97916				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				99.99987		99.98135				0.00	4,000,000,000	2,000,000,000
Total FRC203 SPOT										0.00	4,000,000,000	2,000,000,000
Total For FRC203										0.00	4,000,000,000	2,000,000,000
FRC20(On 06/05/2017 Spot Bond				101.65047		101.62744				0.00	0	0
Total FRC204 SPOT										0.00	0	0
Total For FRC204										0.00	0	0
FRC20(On 06/05/2017 Spot Bond			8.75000	101.63618	8.75000	101.68400				0.00	0	0
Total FRC205 SPOT										0.00	0	0
Total For FRC205										0.00	0	0
FRC20(On 20/06/2019 Spot Bond				100.46072		100.50444				0.00	0	0
Total FRC206 SPOT										0.00	0	0
Total For FRC206										0.00	0	0
FRC20(On 20/09/2021 Spot Bond			100.00000	10.09104	100.00000	10.06660				0.00	0	0
Total FRC207 SPOT										0.00	0	0
Total For FRC207										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC201 On 20/09/2021 Spot Bond			100.00000	9.25076	100.00000	9.22836			0.00	0	0
Total FRC208 SPOT									0.00	0	0
Total For FRC208									0.00	0	0
FRC209 On 07/10/2020 Spot Bond				95.44832		95.42586			0.00	0	0
Total FRC209 SPOT									0.00	0	0
Total For FRC209									0.00	0	0
FRC210 On 20/12/2019 Spot Bond			100.00000	11.59656	100.00000	11.56847			0.00	0	0
FRC210 On 20/12/2019 Spot Bond				100.51900		100.56701			0.00	0	0
Total FRC210 SPOT									0.00	0	0
Total For FRC210									0.00	0	0
FRC211 On 29/10/2017 Spot Bond			100.00000	24.71773	100.00000	24.65720			0.00	0	0
Total FRC211 SPOT									0.00	0	0
Total For FRC211									0.00	0	0
FRC212 On 07/05/2020 Spot Bond				101.57918		101.55678			0.00	0	0
Total FRC212 SPOT									0.00	0	0
Total For FRC212									0.00	0	0
FRC213 On 04/06/2021 Spot Bond			100.00000	9.79446	100.00000	9.77072			0.00	0	0
Total FRC213 SPOT									0.00	0	0
Total For FRC213									0.00	0	0
FRC214 On 07/11/2017 Spot Bond			100.00000	23.79141	100.00000	23.73377			0.00	0	0
Total FRC214 SPOT									0.00	0	0
Total For FRC214									0.00	0	0
FRC215 On 07/11/2019 Spot Bond				101.57914		101.55674			0.00	0	0
Total FRC215 SPOT									0.00	0	0
Total For FRC215									0.00	0	0
FRC216 On 07/11/2017 Spot Bond			100.00000	23.76056	100.00000	23.70299			0.00	0	0
Total FRC216 SPOT									0.00	0	0
Total For FRC216									0.00	0	0
FRC217 On 07/11/2017 Spot Bond				101.57527		101.55292			0.00	0	0
Total FRC217 SPOT									0.00	0	0
Total For FRC217									0.00	0	0
FRC218 On 07/11/2017 Spot Bond				101.49592		101.47470			0.00	0	0
Total FRC218 SPOT									0.00	0	0
Total For FRC218									0.00	0	0
FRC219 On 04/11/2019 Spot Bond				101.65598		101.63366			0.00	0	0
Total FRC219 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRC219										0.00	0	0
FRC22: On 04/11/2017 Spot Bond				101.55494		101.53399				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			2.88000	130.70905	2.93500	130.24062				144,000,000,000.00	50,000,000	50,000,000
Total FRC221 SPOT										144,000,000,000.00	50,000,000	50,000,000
Total For FRC221										144,000,000,000.00	50,000,000	50,000,000
FRC22: On 10/11/2016 Spot Bond				101.38348		101.36242				0.00	0	0
Total FRC222 SPOT										0.00	0	0
Total For FRC222										0.00	0	0
FRC22: On 10/11/2016 Spot Bond				101.36523		101.34444				0.00	0	0
Total FRC223 SPOT										0.00	0	0
Total For FRC223										0.00	0	0
FRC22: On 10/11/2016 Spot Bond				101.36523		101.34444				0.00	0	0
Total FRC224 SPOT										0.00	0	0
Total For FRC224										0.00	0	0
FRC22: On 20/05/2020 Spot Bond				101.29828		101.27604				0.00	0	0
Total FRC225 SPOT										0.00	0	0
Total For FRC225										0.00	0	0
FRC22: On 10/09/2016 Spot Bond				100.75156		100.73123				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				100.60964		100.58925				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				100.43849		100.41241				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				100.52775		100.57656				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				100.39355		100.43560				0.00	0	0
Total FRC231 SPOT										0.00	0	0
Total For FRC231										0.00	0	0
FRC23: On 15/07/2016 Spot Bond			100.00000	44.83793	100.00000	44.64075				0.00	0	0
Total FRC232 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For FRC232									0.00	0	0
FRC40 On 20/12/2015 Spot Bond				100.61492		100.59014			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				100.86563		100.84219			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				101.83194		101.80956			0.00	0	0
Total FRC61 SPOT									0.00	0	0
Total For FRC61									0.00	0	0
FRC66 On 31/01/2022 Spot Bond			3.41000	126.71683	3.46500	126.26279			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				100.62570		100.60049			0.00	0	0
Total FRC67 SPOT									0.00	0	0
Total For FRC67									0.00	0	0
FRC68 On 20/09/2016 Spot Bond				100.63176		100.60631			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			3.46000	126.34751	3.51500	125.89481			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			3.44000	126.49509	3.49500	126.04185			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			2.62000	131.61189	2.62000	131.56506			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			2.69000	140.83916	2.69000	140.78886			0.00	0	0
Total FRC74 SPOT									0.00	0	0
Total For FRC74									0.00	0	0
FRC76 On 28/07/2017 Spot Bond				102.05484		102.02961			0.00	0	0
Total FRC76 SPOT									0.00	0	0
Total For FRC76									0.00	0	0
FRC83 On 20/12/2016 Spot Bond				100.54747		100.52541			0.00	0	0
Total FRC83 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRC83										0.00	0	0
FRC84 On 20/12/2016 Spot Bond				100.62169		100.59665				0.00	0	0
Total FRC84 SPOT										0.00	0	0
Total For FRC84										0.00	0	0
FRC86 On 20/12/2016 Spot Bond				100.72132		100.69227				0.00	0	0
Total FRC86 SPOT										0.00	0	0
Total For FRC86										0.00	0	0
FRC87 On 20/12/2016 Spot Bond				100.69576		100.66774				0.00	0	0
Total FRC87 SPOT										0.00	0	0
Total For FRC87										0.00	0	0
FRC94 On 20/03/2017 Spot Bond				100.51492		100.56256				0.00	0	0
Total FRC94A SPOT										0.00	0	0
Total For FRC94A										0.00	0	0
FRC96 On 20/03/2017 Spot Bond				100.51434		100.56192				0.00	0	0
Total FRC96A SPOT										0.00	0	0
Total For FRC96A										0.00	0	0
FRD00 On 14/03/2016 Spot Bond				100.62362		100.60409				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	12.89503	100.00000	12.86380				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	57.24334	100.00000	57.10467				0.00	0	0
Total FRD02U SPOT										0.00	0	0
Total For FRD02U										0.00	0	0
FRD09 On 26/06/2017 Spot Bond			100.00000	28.03230	100.00000	27.96439				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	39.38285	100.00000	39.25989				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	11.57435	100.00000	11.54631				0.00	0	0
Total FRD13U SPOT										0.00	0	0
Total For FRD13U										0.00	0	0
FRJ16 On 21/01/2016 Spot Bond				100.50686		100.48968				0.00	0	3,860,550,000
Total FRJ16 SPOT										0.00	0	3,860,550,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For FRJ16									0.00	0	3,860,550,000
FRJ17 On 04/04/2017 Spot Bond				100.95848		100.93836			0.00	0	0
Total FRJ17 SPOT									0.00	0	0
Total For FRJ17									0.00	0	0
FRJ18 On 21/02/2018 Spot Bond				102.06029		102.03978			0.00	0	0
Total FRJ18 SPOT									0.00	0	0
Total For FRJ18									0.00	0	0
FRJ19 On 04/04/2019 Spot Bond				99.71697		99.69676			0.00	0	0
Total FRJ19 SPOT									0.00	0	0
Total For FRJ19									0.00	0	0
FRJ20 On 20/09/2020 Spot Bond				98.42505		98.40792			0.00	0	0
Total FRJ20 SPOT									0.00	0	0
Total For FRJ20									0.00	0	0
FRJ21 On 15/09/2021 Spot Bond				98.58302		98.56652			0.00	0	0
Total FRJ21 SPOT									0.00	0	0
Total For FRJ21									0.00	0	0
FRJ25 On 09/03/2025 Spot Bond				101.32077		101.29670			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			2.20800	103.15531	2.20800	103.11986			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			2.54000	112.77341	2.54000	112.73353			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				99.92567		101.72454			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	102.33538	10.38000	102.39301			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	102.33538	10.38000	102.39301			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

Contract 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 FRS105										0.00	0	0
FRS107 On 30/01/2016 Spot Bond				100.56166		100.53679				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			2.68000	110.09013	2.68000	110.05078				0.00	0	0
Total FRS108 SPOT										0.00	0	0
Total For FRS108										0.00	0	0
FRS109 On 07/12/2033 Spot Bond			2.66500	209.36011	2.65400	209.60401				0.00	0	0
Total FRS109 SPOT										0.00	0	0
Total For FRS109										0.00	0	0
FRS110 On 31/01/2038 Spot Bond			2.65000	110.65855	2.65000	110.61909				0.00	0	0
Total FRS110 SPOT										0.00	0	0
Total For FRS110										0.00	0	0
FRS111 On 07/12/2033 Spot Bond			2.69500	208.49437	2.68400	208.73681				0.00	0	0
Total FRS112 SPOT										0.00	0	0
Total For FRS112										0.00	0	0
FRS113 On 29/04/2019 Spot Bond				102.01341		102.06777				0.00	0	0
Total FRS113 SPOT										0.00	0	0
Total For FRS113										0.00	0	0
FRS114 On 31/01/2025 Spot Bond			2.34000	115.05791	2.35000	114.91970				0.00	0	0
Total FRS114 SPOT										0.00	0	0
Total For FRS114										0.00	0	0
FRS115 On 31/03/2038 Spot Bond			2.74000	108.96385	2.74000	108.92474				0.00	0	0
Total FRS115 SPOT										0.00	0	0
Total For FRS115										0.00	0	0
FRS117 On 05/05/2016 Spot Bond				53.42900		54.73000				0.00	0	0
Total FRS117 SPOT										0.00	0	0
Total For FRS117										0.00	0	0
FRS118 On 06/08/2015 Spot Bond				101.32562		101.30717				0.00	0	0
Total FRS118 SPOT										0.00	0	0
Total For FRS118										0.00	0	0
FRS119 On 31/01/2038 Spot Bond			2.84500	107.02634	2.84500	106.98761				0.00	0	0
Total FRS119 SPOT										0.00	0	0
Total For FRS119										0.00	0	0
FRS120 On 07/12/2033 Spot Bond			2.81500	205.07487	2.80400	205.31152				0.00	0	0
Total FRS120 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRS120										0.00	0	0
FRS12 On 07/12/2033 Spot Bond			2.86500	203.67035	2.85400	203.90462				0.00	0	0
Total FRS121 SPOT										0.00	0	0
Total For FRS121										0.00	0	0
FRS12 On 31/01/2025 Spot Bond			2.27000	101.33422	2.28000	101.21263				0.00	0	0
Total FRS122 SPOT										0.00	0	0
Total For FRS122										0.00	0	0
FRS12 On 07/12/2033 Spot Bond			2.89500	202.83328	2.88400	203.06614				0.00	0	0
Total FRS123 SPOT										0.00	0	0
Total For FRS123										0.00	0	0
FRS12 On 31/01/2038 Spot Bond			3.12000	102.14731	3.12000	102.10958				0.00	0	0
Total FRS124 SPOT										0.00	0	0
Total For FRS124										0.00	0	0
FRS12 On 31/03/2028 Spot Bond			3.05000	154.88316	3.05000	154.82637				0.00	0	0
Total FRS126 SPOT										0.00	0	0
Total For FRS126										0.00	0	0
FRS12 On 31/01/2038 Spot Bond			3.57000	94.73744	3.57000	94.70129				0.00	0	0
Total FRS127 SPOT										0.00	0	0
Total For FRS127										0.00	0	0
FRS12 On 31/03/2028 Spot Bond			3.04000	155.04742	3.04000	154.99061				0.00	0	0
Total FRS129 SPOT										0.00	0	0
Total For FRS129										0.00	0	0
FRS13 On 11/11/2015 Spot Bond				101.19233		101.22959				0.00	0	0
Total FRS130 SPOT										0.00	0	0
Total For FRS130										0.00	0	0
FRS13 On 31/03/2028 Spot Bond			3.10000	153.81128	3.10000	153.92671				0.00	0	0
Total FRS131 SPOT										0.00	0	0
Total For FRS131										0.00	0	0
FRS13 On 07/12/2033 Spot Bond			3.40500	189.33275	3.39400	189.75170				0.00	0	0
Total FRS132 SPOT										0.00	0	0
Total For FRS132										0.00	0	0
FRS13 On 24/03/2020 Spot Bond				94.25675		89.98173				0.00	0	0
Total FRS133 SPOT										0.00	0	0
Total For FRS133										0.00	0	0
FRS13 On 31/01/2038 Spot Bond			3.50000	95.48929	3.50000	95.59093				0.00	0	0
Total FRS134 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRS134										0.00	0	0
FRS134 On 31/01/2038 Spot Bond			3.47000	95.95168	3.47000	96.05552				0.00	0	0
Total FRS135 SPOT										0.00	0	0
Total For FRS135										0.00	0	0
FRS135 On 31/01/2038 Spot Bond			3.28000	99.32218	3.28000	99.39649				0.00	0	0
Total FRS136 SPOT										0.00	0	0
Total For FRS136										0.00	0	0
FRS136 On 31/03/2028 Spot Bond			2.91000	157.03023	2.91000	157.14428				0.00	0	0
Total FRS137 SPOT										0.00	0	0
Total For FRS137										0.00	0	0
FRS137 On 07/12/2033 Spot Bond			3.17500	195.00411	3.16400	195.44083				0.00	0	0
Total FRS138 SPOT										0.00	0	0
Total For FRS138										0.00	0	0
FRS36 On 07/12/2023 Spot Bond			2.23500	277.61727	2.24000	277.42565				0.00	0	0
Total FRS36 SPOT										0.00	0	0
Total For FRS36										0.00	0	0
FRS37 On 07/12/2023 Spot Bond			2.12500	279.73836	2.13000	279.54596				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			2.84500	266.19699	2.85000	266.00960				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			2.54000	133.34626	2.59500	132.86833				0.00	0	0
Total FRS46 SPOT										0.00	0	0
Total For FRS46										0.00	0	0
FRS49 On 27/10/2020 Spot Bond				101.72205		101.70115				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			2.07000	132.90127	2.12500	132.42486				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				99.93729		99.91625				0.00	0	0
Total FRS56 SPOT										0.00	0	0
Total For FRS56										0.00	0	0
FRS59 On 07/10/2016 Spot Bond				100.22059		100.19835				0.00	0	0
Total FRS59 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRS59										0.00	0	0
FRS62 On 04/11/2026 Spot Bond				101.61550		101.59372				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			2.52000	109.74026	2.52000	109.70152				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	30.60728	104.97509	30.52985				0.00	0	0
Total FRS69 SPOT										0.00	0	0
Total For FRS69										0.00	0	0
FRS73 On 12/06/2017 Spot Bond			101.07593	34.11661	101.07593	34.03317				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	27.67013	100.44759	27.60283				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	32.59075	100.76967	32.51125				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			2.18500	118.30982	2.17400	118.53333				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			2.20000	116.44197	2.21000	116.30239				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				98.88938		98.89157				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			2.23000	116.14382	2.24000	116.00454				0.00	0	0
Total FRS87 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For FRS87									0.00	0	0
FRS88 On 28/05/2020 Spot Bond				101.20335		101.17937			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			2.32500	349.19643	2.33000	349.31833			0.00	0	0
Total FRS90 SPOT									0.00	0	0
Total For FRS90									0.00	0	0
FRS94 On 08/08/2018 Spot Bond				101.48860		101.46687			0.00	0	0
Total FRS94 SPOT									0.00	0	0
Total For FRS94									0.00	0	0
FRS96 On 24/08/2018 Spot Bond				101.11467		101.09290			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			7.45500	103.27611	7.50000	103.20591			0.00	0	110,000,000
Total FRX16 SPOT									0.00	0	110,000,000
Total For FRX16									0.00	0	110,000,000
FRX17 On 15/09/2017 Spot Bond			8.01000	103.80149	8.07000	103.66140			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			8.26000	108.06977	8.32500	107.88369		66,080,000,000,000.00	8,000,000,000	2,000,000,000	
Total FRX18 SPOT								66,080,000,000,000.00	8,000,000,000	2,000,000,000	
Total For FRX18								66,080,000,000,000.00	8,000,000,000	2,000,000,000	
FRX19 On 15/11/2019 Spot Bond			8.91500	101.81854	8.98500	101.54713		0.00	0	775,200,000	
Total FRX19 SPOT								0.00	0	775,200,000	
Total For FRX19								0.00	0	775,200,000	
FRX20 On 01/10/2020 Spot Bond			9.22000	100.62439	9.29000	100.31879		0.00	0	0	
Total FRX20 SPOT								0.00	0	0	
Total For FRX20								0.00	0	0	
FRX23 On 28/02/2023 Spot Bond			9.99500	91.12851	10.06500	90.76589		0.00	0	0	
Total FRX23 SPOT								0.00	0	0	
Total For FRX23								0.00	0	0	
FRX24 On 10/12/2024 Spot Bond			10.08000	105.07487	10.15000	104.61741		0.00	0	0	
Total FRX24 SPOT								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRX24										0.00	0	0
FRX26 On 01/10/2026 Spot Bond			10.44000	96.62208	10.51000	96.15981				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			10.79000	96.94171	10.86500	96.40215			129,480,000,000,000.00	12,000,000,000	3,000,000,000	
Total FRX30 SPOT									129,480,000,000,000.00	12,000,000,000	3,000,000,000	
Total For FRX30									129,480,000,000,000.00	12,000,000,000	3,000,000,000	
FRX31 On 21/02/2031 Spot Bond			10.90000	93.42127	10.98000	92.84972			0.00	0	0	
Total FRX31 SPOT									0.00	0	0	
Total For FRX31									0.00	0	0	
FRX45 On 14/04/2045 Spot Bond			10.22000	81.42803	10.29500	80.84070			0.00	0	0	
Total FRX45 SPOT									0.00	0	0	
Total For FRX45									0.00	0	0	
FS1A3 On 20/03/2038 Spot Bond				100.49005		100.47030			0.00	0	0	
Total FS1A3 SPOT									0.00	0	0	
Total For FS1A3									0.00	0	0	
FS1A4 On 20/03/2038 Spot Bond				100.49681		100.47679			0.00	0	0	
Total FS1A4 SPOT									0.00	0	0	
Total For FS1A4									0.00	0	0	
FS1A5 On 20/03/2038 Spot Bond				100.51368		100.49298			0.00	0	0	
Total FS1A5 SPOT									0.00	0	0	
Total For FS1A5									0.00	0	0	
FS1B1 On 20/03/2038 Spot Bond				100.54070		100.51891			0.00	0	0	
Total FS1B1 SPOT									0.00	0	0	
Total For FS1B1									0.00	0	0	
FS1C1 On 20/03/2038 Spot Bond				100.56096		100.53836			0.00	0	0	
Total FS1C1 SPOT									0.00	0	0	
Total For FS1C1									0.00	0	0	
FS1D1 On 20/03/2038 Spot Bond				100.64861		100.62248			0.00	0	0	
Total FS1D1 SPOT									0.00	0	0	
Total For FS1D1									0.00	0	0	
FS2A3 On 20/08/2038 Spot Bond				101.13739		101.11795			0.00	0	0	
Total FS2A3 SPOT									0.00	0	0	
Total For FS2A3									0.00	0	0	
FS2A4 On 20/08/2038 Spot Bond				101.00287		100.98328			0.00	0	0	
Total FS2A4 SPOT									0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FS2A4										0.00	0	0
FS2A5 On 20/08/2038 Spot Bond				101.17997		101.15979				0.00	0	0
Total FS2A5 SPOT										0.00	0	0
Total For FS2A5										0.00	0	0
FS2B1 On 20/08/2038 Spot Bond				101.22726		101.20626				0.00	0	0
Total FS2B1 SPOT										0.00	0	0
Total For FS2B1										0.00	0	0
FS2C1 On 20/08/2038 Spot Bond				101.26666		101.24497				0.00	0	0
Total FS2C1 SPOT										0.00	0	0
Total For FS2C1										0.00	0	0
FS2D1 On 20/08/2038 Spot Bond				101.43990		101.41518				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	58.93393	100.00000	58.79116				0.00	0	0
Total FS3A1U SPOT										0.00	0	0
Total For FS3A1U										0.00	0	0
FS3A2L On 20/02/2018 Spot Bond			100.00000	9.88747	100.00000	9.86352				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	1.65884	100.00000	1.65482				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	0.27831	100.00000	0.27763				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

Contract 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 FS3D1U										0.00	0	0
FS4A1L On 20/03/2018 Spot Bond			100.00000	9.17130	100.00000	9.14908				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	1.53869	100.00000	1.53496				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	0.25815	100.00000	0.25752				0.00	0	0
Total FS4A3U SPOT										0.00	0	0
Total For FS4A3U										0.00	0	0
FS4A4L On 20/09/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total FS4A4U SPOT										0.00	0	0
Total For FS4A4U										0.00	0	0
FS4A5L On 20/09/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total FS4A5U SPOT										0.00	0	0
Total For FS4A5U										0.00	0	0
FS4B1L On 20/09/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total FS4B1U SPOT										0.00	0	0
Total For FS4B1U										0.00	0	0
FS4C1L On 20/09/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total FS4C1U SPOT										0.00	0	0
Total For FS4C1U										0.00	0	0
FS4D1L On 20/09/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total FS4D1U SPOT										0.00	0	0
Total For FS4D1U										0.00	0	0
GBL01 On 15/10/2015 Spot Bond				100.10644		100.08723				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			9.32000	102.74568	9.38000	102.62558				0.00	0	0
Total GFC04 SPOT										0.00	0	0
Total For GFC04										0.00	0	0
GH31A On 25/02/2042 Spot Bond				101.74151		101.78220				0.00	0	0
Total GH31A1 SPOT										0.00	0	0
Total For GH31A1										0.00	0	0
GH31A On 25/02/2042 Spot Bond				101.02486		101.06663				0.00	0	0
Total GH31A2 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For GH31A2										0.00	0	0
GH31A On 25/02/2042 Spot Bond				101.03832		101.08064				0.00	0	0
Total GH31A3 SPOT										0.00	0	0
Total For GH31A3										0.00	0	0
GH31B On 25/02/2042 Spot Bond				101.12575		101.17165				0.00	0	0
Total GH31B SPOT										0.00	0	0
Total For GH31B										0.00	0	0
GH31C On 25/02/2042 Spot Bond				101.23317		101.28347				0.00	0	0
Total GH31C SPOT										0.00	0	0
Total For GH31C										0.00	0	0
GH31D On 25/02/2042 Spot Bond				101.30020		101.35325				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				101.13569		101.17118				0.00	0	0
Total GPT33 SPOT										0.00	0	0
Total For GPT33										0.00	0	0
GRB01 On 08/12/2019 Spot Bond			100.00000	10.56912	100.00000	10.54351				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	21.82720	100.00000	21.77432				0.00	0	0
Total GRB02U SPOT										0.00	0	0
Total For GRB02U										0.00	0	0
GRB03 On 03/03/2019 Spot Bond			100.00000	12.00120	100.00000	11.97212				0.00	0	0
Total GRB03U SPOT										0.00	0	0
Total For GRB03U										0.00	0	0
GRB04 On 15/05/2020 Spot Bond			100.00000	9.77710	100.00000	9.74658				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

Contract 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 GRDC1										0.00	0	0
GRH1A On 25/10/2017 Spot Bond				101.54849		101.58963				0.00	0	0
Total GRH1A2 SPOT										0.00	0	0
Total For GRH1A2										0.00	0	0
GRH1A On 25/10/2017 Spot Bond				101.60934		101.65211				0.00	0	0
Total GRH1A3 SPOT										0.00	0	0
Total For GRH1A3										0.00	0	0
GRH1B On 25/10/2017 Spot Bond				101.68487		101.72965				0.00	0	0
Total GRH1B SPOT										0.00	0	0
Total For GRH1B										0.00	0	0
GRH1C On 25/10/2017 Spot Bond				101.78973		101.83734				0.00	0	0
Total GRH1C SPOT										0.00	0	0
Total For GRH1C										0.00	0	0
GRH1Y On 25/10/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total GRH1YU SPOT										0.00	0	0
Total For GRH1YU										0.00	0	0
GRT02 On 13/05/2016 Spot Bond				101.73498		101.71512				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				100.03801		100.01902				0.00	0	0
Total GRT03 SPOT										0.00	0	0
Total For GRT03										0.00	0	0
GRT04 On 15/09/2016 Spot Bond				101.34076		101.32106				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				100.75962		100.73848				0.00	0	0
Total GRT06 SPOT										0.00	0	0
Total For GRT06										0.00	0	0
GRT07 On 21/02/2024 Spot Bond				101.26040		101.23843				0.00	0	0
Total GRT07 SPOT										0.00	0	0
Total For GRT07										0.00	0	0
GRT08 On 24/06/2019 Spot Bond				100.48254		100.46138				0.00	0	0
Total GRT08 SPOT										0.00	0	0
Total For GRT08										0.00	0	0
GRX01 On 30/06/2032 Spot Bond			100.00000	0.00001	100.00000	0.00001				0.00	0	0
Total GRX01U SPOT										0.00	0	0

Contract 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 GRX01U										0.00	0	0
GSIZ16 On 23/09/2016 Spot Bond				100.82052		100.79850				0.00	0	0
Total GSIZ16 SPOT										0.00	0	0
Total For GSIZ16										0.00	0	0
HCH01 On 25/10/2016 Spot Bond				99.64118		99.61655				0.00	0	0
Total HCH01 SPOT										0.00	0	0
Total For HCH01										0.00	0	0
HIL01U On 21/11/2019 Spot Bond			100.00000	11.09688	100.00000	11.07000				0.00	0	0
Total HIL01U SPOT										0.00	0	0
Total For HIL01U										0.00	0	0
HILB01 On 18/07/2015 Spot Bond				99.94681		99.92894				0.00	0	0
Total HILB01 SPOT										0.00	0	0
Total For HILB01										0.00	0	0
HILB02 On 13/09/2017 Spot Bond				100.67558		100.65442				0.00	0	0
Total HILB02 SPOT										0.00	0	0
Total For HILB02										0.00	0	0
HILB03 On 02/05/2018 Spot Bond				101.54525		101.52452				0.00	0	0
Total HILB03 SPOT										0.00	0	0
Total For HILB03										0.00	0	0
HILB04 On 01/11/2019 Spot Bond				101.56341		101.54243				0.00	0	0
Total HILB04 SPOT										0.00	0	0
Total For HILB04										0.00	0	0
HILC21 On 07/08/2015 Spot Bond				101.20667		101.24216				0.00	0	0
Total HILC21 SPOT										0.00	0	0
Total For HILC21										0.00	0	0
HILC22 On 13/10/2015 Spot Bond				100.36301		100.39932				0.00	0	0
Total HILC22 SPOT										0.00	0	0
Total For HILC22										0.00	0	0
HM1B5 On 19/07/2045 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total HM1B5U SPOT										0.00	0	0
Total For HM1B5U										0.00	0	0
HM1B6 On 19/07/2045 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total HM1B6U SPOT										0.00	0	0
Total For HM1B6U										0.00	0	0
HMS1B On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HMS1B2 SPOT										0.00	0	0

Contract 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 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				99.94076		99.92087			0.00	0	0
Total HMS1B8 SPOT									0.00	0	0
Total For HMS1B8									0.00	0	0
HMS1B On 19/07/2015 Spot Bond			7.51442	93.27659	7.54877	93.20729			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				99.93793		99.91710			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			8.51438	104.41639	8.54865	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				99.93431		99.91227			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			8.96455	104.41639	8.99878	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				99.92988		99.90637			0.00	0	0
Total HMS1E4 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For 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				99.99980		99.97967			0.00	0	0
Total HPF01 SPOT									0.00	0	0
Total For HPF01									0.00	0	0
HPF03 On 15/04/2016 Spot Bond				100.04462		100.02226			0.00	0	0
Total HPF03 SPOT									0.00	0	0
Total For HPF03									0.00	0	0
HPF04 On 17/02/2017 Spot Bond				101.49033		101.46834			0.00	0	0
Total HPF04 SPOT									0.00	0	0
Total For HPF04									0.00	0	0
HPF04/ On 25/11/2020 Spot Bond			10.00000	110.93100	10.00000	110.90200			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			9.20000	105.07909	9.26000	104.96553			0.00	0	0
Total HPF05 SPOT									0.00	0	0
Total For HPF05									0.00	0	0
HPF06 On 20/02/2020 Spot Bond				101.42417		101.39973			0.00	0	0
Total HPF06 SPOT									0.00	0	0
Total For HPF06									0.00	0	0
HPF07 On 20/08/2017 Spot Bond				101.33760		101.31467			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			8.42000	109.86182	8.49000	109.54504		25,091,600,000,000.00	2,980,000,000	2,603,100,000	
Total HWAY20 SPOT								25,091,600,000,000.00	2,980,000,000	2,603,100,000	
Total For HWAY20								25,091,600,000,000.00	2,980,000,000	2,603,100,000	
HWAY2 On 07/12/2023 Spot Bond			2.00500	282.07432	2.01000	281.88106		802,000,000,000.00	400,000,000	2,400,000,000	
Total HWAY23 SPOT								802,000,000,000.00	400,000,000	2,400,000,000	
Total For HWAY23								802,000,000,000.00	400,000,000	2,400,000,000	
HWAY2 On 07/12/2024 Spot Bond			1.98500	288.95951	1.99000	288.75174		0.00	0	0	
Total HWAY24 SPOT								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For HWAY24									0.00	0	0
HWAY3 On 31/07/2034 Spot Bond			9.69500	100.42626	9.77000	99.77639			23,461,900,000,000.00	2,420,000,000	1,805,500,000
Total HWAY34 SPOT									23,461,900,000,000.00	2,420,000,000	1,805,500,000
Total For HWAY34									23,461,900,000,000.00	2,420,000,000	1,805,500,000
HWAY3 On 31/07/2035 Spot Bond			9.73500	100.01895	9.81000	99.36221			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	34.14737	100.00000	34.06464			0.00	0	0
Total HWF02U SPOT									0.00	0	0
Total For HWF02U									0.00	0	0
HWF04 On 09/10/2015 Spot Bond			100.00000	82.50951	100.00000	82.32616			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	37.65461	100.00000	37.56338			0.00	0	0
Total HWF05U SPOT									0.00	0	0
Total For HWF05U									0.00	0	0
HWF06 On 20/11/2016 Spot Bond			100.00000	37.71772	100.00000	37.62634			0.00	0	0
Total HWF06U SPOT									0.00	0	0
Total For HWF06U									0.00	0	0
HWY02 On 25/11/2020 Spot Bond			10.00000	110.93100	10.00000	110.90200			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			1.59000	122.69537	1.60000	122.54965			86,235,816,216,000.00	54,236,362,400	45,449,893,600
Total I2025 SPOT									86,235,816,216,000.00	54,236,362,400	45,449,893,600
Total For I2025									86,235,816,216,000.00	54,236,362,400	45,449,893,600
I2033 On 28/02/2033 Spot Bond			1.88000	100.02053	1.88000	99.97359			73,696,000,000,000.00	39,200,000,000	23,000,000,000
Total I2033 SPOT									73,696,000,000,000.00	39,200,000,000	23,000,000,000
Total For I2033									73,696,000,000,000.00	39,200,000,000	23,000,000,000
I2038 On 31/01/2038 Spot Bond			1.92000	125.64633	1.92000	125.60402			64,540,940,544,000.00	33,615,073,200	110,625,786,600
Total I2038 SPOT									64,540,940,544,000.00	33,615,073,200	110,625,786,600
Total For I2038									64,540,940,544,000.00	33,615,073,200	110,625,786,600
I2046 On 31/03/2046 Spot Bond			2.06000	122.47150	2.06000	122.42987			230,564,110,324,000.00	111,924,325,400	109,703,626,800
Total I2046 SPOT									230,564,110,324,000.00	111,924,325,400	109,703,626,800
Total For I2046									230,564,110,324,000.00	111,924,325,400	109,703,626,800
I2050 On 31/12/2050 Spot Bond			2.02000	131.59633	2.02000	131.55178			86,086,579,976,000.00	42,617,118,800	97,406,763,400
Total I2050 SPOT									86,086,579,976,000.00	42,617,118,800	97,406,763,400

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For I2050										16,086,579,976,000.00	42,617,118,800	97,406,763,400
IBL21 On 15/03/2016 Spot Bond			8.18500	104.02198	8.22000	103.97683				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			8.07000	107.86419	8.13000	107.69558				0.00	0	0
Total IBL22 SPOT										0.00	0	0
Total For IBL22										0.00	0	0
IBL28 On 18/08/2016 Spot Bond			8.00500	103.66315	8.04000	103.60468				0.00	0	0
Total IBL28 SPOT										0.00	0	0
Total For IBL28										0.00	0	0
IBL33 On 03/11/2016 Spot Bond				101.53498		101.51439				0.00	1,000,000,000	500,000,000
Total IBL33 SPOT										0.00	1,000,000,000	500,000,000
Total For IBL33										0.00	1,000,000,000	500,000,000
IBL34 On 31/01/2017 Spot Bond			1.46000	133.90173	1.46000	133.85833				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			2.14000	136.52749	2.19500	136.03810				0.00	0	0
Total IBL36 SPOT										0.00	0	0
Total For IBL36										0.00	0	0
IBL38 On 02/04/2017 Spot Bond				100.87319		100.85269				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			8.19000	103.88972	8.25000	103.72232				0.00	0	0
Total IBL39 SPOT										0.00	0	0
Total For IBL39										0.00	0	0
IBL42 On 15/06/2017 Spot Bond				101.29257		101.27207				0.00	0	0
Total IBL42 SPOT										0.00	0	0
Total For IBL42										0.00	0	0
IBL43 On 15/11/2015 Spot Bond				101.30097		101.28160				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	110.93100	10.00000	110.90200				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			8.84000	98.11889	8.90500	97.90986				0.00	0	0
Total IBL45 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For IBL45									0.00	0	0
IBL46 On 15/01/2020 Spot Bond			9.26500	92.76586	9.33500	92.50207			0.00	0	2,347,000,000
Total IBL46 SPOT									0.00	0	2,347,000,000
Total For IBL46									0.00	0	2,347,000,000
IBL48 On 19/03/2016 Spot Bond				100.58428		100.56451			0.00	0	0
Total IBL48 SPOT									0.00	0	0
Total For IBL48									0.00	0	0
IBL49 On 02/04/2018 Spot Bond			8.80000	98.63943	8.86000	98.47726			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			9.31500	103.28945	9.38500	102.98851			0.00	0	0
Total IBL50 SPOT									0.00	0	0
Total For IBL50									0.00	0	0
IBL52 On 31/07/2016 Spot Bond				101.44630		101.42698			0.00	2,000,000,000	500,000,000
Total IBL52 SPOT									0.00	2,000,000,000	500,000,000
Total For IBL52									0.00	2,000,000,000	500,000,000
IBL53 On 31/07/2018 Spot Bond				100.63201		100.61235			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			7.63000	102.96707	7.66500	102.91144		7,630,000,000,000.00	1,000,000,000	500,000,000	
Total IBL54 SPOT								7,630,000,000,000.00	1,000,000,000	500,000,000	
Total For IBL54								7,630,000,000,000.00	1,000,000,000	500,000,000	
IBL55 On 31/07/2018 Spot Bond			8.62000	102.39688	8.68500	102.20386		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				101.72328		101.70152		0.00	0	0	
Total IBL56 SPOT								0.00	0	0	
Total For IBL56								0.00	0	0	
IBL57 On 13/02/2017 Spot Bond				101.25975		101.23981		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			7.84000	104.60326	7.90000	104.49300		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			8.58000	105.71228	8.64500	105.48839		0.00	0	0	
Total IBL59 SPOT								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IBL59										0.00	0	0
IBL60 On 17/02/2024 Spot Bond			9.69500	107.44585	9.76500	107.00838				0.00	0	0
Total IBL60 SPOT										0.00	0	0
Total For IBL60										0.00	0	0
IBL61 On 31/03/2019 Spot Bond				100.33996		100.31968				0.00	0	0
Total IBL61 SPOT										0.00	0	0
Total For IBL61										0.00	0	0
IBL62 On 24/04/2017 Spot Bond				99.87389		99.85560				0.00	0	0
Total IBL62 SPOT										0.00	0	0
Total For IBL62										0.00	0	0
IBL63 On 29/07/2017 Spot Bond				101.46767		101.44832				0.00	0	0
Total IBL63 SPOT										0.00	0	0
Total For IBL63										0.00	0	0
IBL64 On 29/07/2019 Spot Bond				101.59374		101.57406				0.00	0	0
Total IBL64 SPOT										0.00	0	0
Total For IBL64										0.00	0	0
IBL65 On 29/07/2021 Spot Bond				101.62606		101.60597				0.00	0	0
Total IBL65 SPOT										0.00	0	0
Total For IBL65										0.00	0	0
IBL66 On 12/03/2018 Spot Bond				100.72353		100.70276				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			2.87000	130.78576	2.92500	130.31705				0.00	0	0
Total IBL67 SPOT										0.00	0	0
Total For IBL67										0.00	0	0
IBL68 On 29/06/2018 Spot Bond				100.37243		100.35150				0.00	0	0
Total IBL68 SPOT										0.00	0	0
Total For IBL68										0.00	0	0
IDC01L On 08/11/2026 Spot Bond			100.00000	0.01040	100.00000	0.01037				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				99.97114		99.95324				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				99.90686		99.88803				0.00	0	0
Total IDCG02 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IDCG02										0.00	0	0
IDCG02 On 22/10/2020 Spot Bond			9.32000	97.93006	9.39000	97.62694				0.00	0	0
Total IDCG03 SPOT										0.00	0	0
Total For IDCG03										0.00	0	0
IDCG03 On 24/11/2017 Spot Bond				101.10049		101.08028				0.00	200,000,000	100,000,000
Total IDCG04 SPOT										0.00	200,000,000	100,000,000
Total For IDCG04										0.00	200,000,000	100,000,000
IDCG04 On 24/11/2019 Spot Bond				101.00694		100.98613				0.00	0	0
Total IDCG05 SPOT										0.00	0	0
Total For IDCG05										0.00	0	0
IDCG05 On 24/11/2024 Spot Bond			10.00000	98.68378	10.07000	98.24713				0.00	0	0
Total IDCG06 SPOT										0.00	0	0
Total For IDCG06										0.00	0	0
IDCP03 On 31/01/2017 Spot Bond			5.00000	102.30442	5.00000	102.29046				0.00	0	0
Total IDCP03 SPOT										0.00	0	0
Total For IDCP03										0.00	0	0
IDCP04 On 19/10/2017 Spot Bond			5.00000	101.20814	5.00000	101.19448				0.00	0	0
Total IDCP04 SPOT										0.00	0	0
Total For IDCP04										0.00	0	0
IDCP05 On 14/03/2018 Spot Bond			4.00000	101.35437	4.00000	101.34347				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	100.98958	4.00000	100.97866				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	58.26523	100.00000	58.12408				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	58.14827	100.00000	58.00741				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	58.14827	100.00000	58.00741				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	105.85820	9.20000	105.83218				0.00	0	0
Total IFM01 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For IFM01									0.00	0	0
IHL03 On 17/05/2017 Spot Bond				101.42456		101.40098			0.00	0	0
Total IHL03 SPOT									0.00	0	0
Total For IHL03									0.00	0	0
IKH1D On 09/12/2028 Spot Bond			100.00000	7.90138	100.00000	7.88224			0.00	0	0
Total IKH1D SPOT									0.00	0	0
Total For IKH1D									0.00	0	0
IN09 On 01/02/2016 Spot Bond				101.69715		101.66943			0.00	0	0
Total IN09 SPOT									0.00	0	0
Total For IN09									0.00	0	0
IN269U On 25/07/2017 Spot Bond			100.00000	16.45130	100.00000	16.41101			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	23.05327	100.00000	22.99742			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	1.68688	100.00000	1.68365			0.00	0	0
Total IN276U SPOT									0.00	0	0
Total For IN276U									0.00	0	0
IN277U On 30/06/2021 Spot Bond			100.00000	8.88508	100.00000	8.86356			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	10.70040	100.00000	10.67447			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	10.73413	100.00000	10.70813			0.00	0	0
Total IN286U SPOT									0.00	0	0
Total For IN286U									0.00	0	0
IN289U On 30/06/2025 Spot Bond			100.00000	8.55588	100.00000	8.53694			0.00	0	0
Total IN289U SPOT									0.00	0	0
Total For IN289U									0.00	0	0
IN290U On 31/12/2016 Spot Bond			100.00000	39.37891	100.00000	39.28351			0.00	0	0
Total IN290U SPOT									0.00	0	0
Total For IN290U									0.00	0	0
IN294U On 13/08/2015 Spot Bond			100.00000	93.11224	100.00000	92.87532			0.00	0	0
Total IN294U SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IN294U										0.00	0	0
IN295U On 19/08/2015 Spot Bond			100.00000	91.70854	100.00000	91.47870				0.00	0	0
Total IN295U SPOT										0.00	0	0
Total For IN295U										0.00	0	0
IN306U On 24/06/2020 Spot Bond			100.00000	11.30115	100.00000	11.26384				0.00	0	0
Total IN306U SPOT										0.00	0	0
Total For IN306U										0.00	0	0
IN307U On 30/09/2015 Spot Bond			100.00000	91.30354	100.00000	90.64667				0.00	0	0
Total IN307U SPOT										0.00	0	0
Total For IN307U										0.00	0	0
IN308U On 30/09/2015 Spot Bond			100.00000	91.39563	100.00000	90.73811				0.00	0	0
Total IN308U SPOT										0.00	0	0
Total For IN308U										0.00	0	0
IN309U On 30/09/2015 Spot Bond			100.00000	91.38440	100.00000	90.72696				0.00	0	0
Total IN309U SPOT										0.00	0	0
Total For IN309U										0.00	0	0
IN534U On 20/10/2015 Spot Bond			100.00000	98.55596	100.00000	98.20143				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	90.34653	100.00000	90.12346				0.00	0	0
Total IN535U SPOT										0.00	0	0
Total For IN535U										0.00	0	0
IN542U On 13/10/2015 Spot Bond			100.00000	80.57395	100.00000	80.39648				0.00	0	0
Total IN542U SPOT										0.00	0	0
Total For IN542U										0.00	0	0
IN546U On 10/11/2015 Spot Bond			100.00000	93.45464	100.00000	93.14621				0.00	0	0
Total IN546U SPOT										0.00	0	0
Total For IN546U										0.00	0	0
IN700U On 18/08/2015 Spot Bond			100.00000	91.93955	100.00000	91.70854				0.00	0	0
Total IN700U SPOT										0.00	0	0
Total For IN700U										0.00	0	0
INA529 On 14/07/2015 Spot Bond			6.40000	99.94742	6.40000	99.96494				0.00	0	0
Total INA529 SPOT										0.00	0	0
Total For INA529										0.00	0	0
INA530 On 21/07/2015 Spot Bond			6.40000	99.87740	6.40000	99.85992				0.00	0	0
Total INA530 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For INA530									0.00	0	0
INA531 On 28/07/2015 Spot Bond			6.40000	99.75510	6.40000	99.73768			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			6.40000	99.51140	6.45000	99.49015			0.00	0	0
Total INA533 SPOT									0.00	0	0
Total For INA533									0.00	0	0
INA534 On 18/08/2015 Spot Bond			6.45000	99.38530	6.45000	99.36786			0.00	0	0
Total INA534 SPOT									0.00	0	0
Total For INA534									0.00	0	0
INA538 On 08/09/2015 Spot Bond			6.45000	99.02010	6.60000	98.97983			0.00	0	0
Total INA538 SPOT									0.00	0	0
Total For INA538									0.00	0	0
INA543 On 13/10/2015 Spot Bond			6.60000	98.38120	100.00000	80.39648		339,900,000,000,000.00	51,500,000,000	40,000,000,000	
Total INA543 SPOT								19,900,000,000,000.00	51,500,000,000	40,000,000,000	
Total For INA543								19,900,000,000,000.00	51,500,000,000	40,000,000,000	
ING115 On 31/03/2016 Spot Bond			10.85900	101.09102	10.85403	101.06375			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			10.85900	100.57083	10.85403	100.54369			0.00	0	0
Total ING116 SPOT									0.00	0	0
Total For ING116									0.00	0	0
ING132 On 22/12/2018 Spot Bond				100.60040		100.57616			0.00	0	0
Total ING132 SPOT									0.00	0	0
Total For ING132									0.00	0	0
ING138 On 22/03/2017 Spot Bond				100.58936		100.56557			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	101.85203	6.50000	101.83423			0.00	0	0
Total ING153 SPOT									0.00	0	0
Total For ING153									0.00	0	0
ING161 On 20/03/2017 Spot Bond				100.52191		100.57020			0.00	0	0
Total ING161 SPOT									0.00	0	0
Total For ING161									0.00	0	0
ING196 On 30/06/2027 Spot Bond				91.40146		91.40146			0.00	0	0
Total ING196 SPOT									0.00	0	0

Contract 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 ING196										0.00	0	0
ING204 On 13/12/2015 Spot Bond				100.58289		100.62376				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				100.01920		100.05764				0.00	0	0
Total ING211 SPOT										0.00	0	0
Total For ING211										0.00	0	0
ING211 On 25/11/2020 Spot Bond			10.00000	110.93100	10.00000	110.90200				0.00	0	0
Total ING211/JIBAR SPOT										0.00	0	0
Total For ING211/JIBAR										0.00	0	0
ING228 On 22/09/2018 Spot Bond				100.50132		100.54771				0.00	0	0
Total ING228 SPOT										0.00	0	0
Total For ING228										0.00	0	0
ING232 On 04/10/2018 Spot Bond				104.61149		104.65550				0.00	0	0
Total ING232 SPOT										0.00	0	0
Total For ING232										0.00	0	0
ING292 On 15/07/2015 Spot Bond				100.00000	0.00000	100.00000				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				98.93929		98.97586				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				98.80450		98.84129				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	80.75221	100.00000	80.57395				0.00	0	0
Total ING301 SPOT										0.00	0	0
Total For ING301										0.00	0	0
ING305 On 08/01/2016 Spot Bond				100.35829		100.39601				0.00	0	0
Total ING305 SPOT										0.00	0	0
Total For ING305										0.00	0	0
INGR06 On 10/06/2016 Spot Bond				101.16986		101.21164				0.00	0	0
Total INGR06 SPOT										0.00	0	0
Total For INGR06										0.00	0	0
INLV01 On 12/08/2024 Spot Bond				101.88099		101.85185				0.00	0	0
Total INLV01 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For INLV01									0.00	0	0
IP274U On 14/07/2015 Spot Bond			100.00000	99.18478	100.00000	99.45504			0.00	0	0
Total IP274U SPOT									0.00	0	0
Total For IP274U									0.00	0	0
IP275U On 14/10/2015 Spot Bond			100.00000	80.39648	100.00000	80.21978		040,000,000,000,000.00	30,400,000,000	21,100,000,000	
Total IP275U SPOT								10,000,000,000,000.00	30,400,000,000	21,100,000,000	
Total For IP275U								10,000,000,000,000.00	30,400,000,000	21,100,000,000	
IPF01/J On 25/11/2020 Spot Bond			10.00000	110.93100	10.00000	110.90200			0.00	0	0
Total IPF01/JIBAR SPOT									0.00	0	0
Total For IPF01/JIBAR									0.00	0	0
IPF02 On 13/04/2016 Spot Bond				100.08432		100.01263			0.00	0	0
Total IPF02 SPOT									0.00	0	0
Total For IPF02									0.00	0	0
IPF03 On 13/04/2017 Spot Bond				100.08539		100.01344			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			8.69500	102.42704	8.73000	102.34759			0.00	0	0
Total IPF06 SPOT									0.00	0	0
Total For IPF06									0.00	0	0
IPF07 On 01/07/2017 Spot Bond				100.33453		100.31343			0.00	2,000,000,000	500,000,000
Total IPF07 SPOT									0.00	2,000,000,000	500,000,000
Total For IPF07									0.00	2,000,000,000	500,000,000
IPF08 On 01/07/2018 Spot Bond				100.34234		100.32076			0.00	0	0
Total IPF08 SPOT									0.00	0	0
Total For IPF08									0.00	0	0
IPF09 On 01/07/2019 Spot Bond				100.34757		100.32567			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				100.03728		100.01855			0.00	0	0
Total IPF10 SPOT									0.00	0	0
Total For IPF10									0.00	0	0
IPF11 On 15/10/2015 Spot Bond				100.03942		100.01967			0.00	0	0
Total IPF11 SPOT									0.00	0	0
Total For IPF11									0.00	0	0
IPF12 On 15/04/2018 Spot Bond				100.03816		100.01904			0.00	0	0
Total IPF12 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For IPF12									0.00	0	0
IPFC06 On 15/07/2015 Spot Bond				100.00000	0.00000	100.00000			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			9.67000	100.13744	9.74000	99.80766		35,779,000,000,000.00	3,700,000,000	1,850,000,000	
Total IPL10 SPOT								35,779,000,000,000.00	3,700,000,000	1,850,000,000	
Total For IPL10								35,779,000,000,000.00	3,700,000,000	1,850,000,000	
IPL5 On 28/09/2015 Spot Bond				100.57728		100.55700			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			8.76000	104.92502	8.82000	104.78120			0.00	0	1,363,400,000
Total IPL6 SPOT									0.00	0	1,363,400,000
Total For IPL6									0.00	0	1,363,400,000
IPL7 On 05/04/2018 Spot Bond				100.23479		100.21338			0.00	0	0
Total IPL7 SPOT									0.00	0	0
Total For IPL7									0.00	0	0
IPL8 On 10/10/2020 Spot Bond				100.15108		100.12890			0.00	0	0
Total IPL8 SPOT									0.00	0	0
Total For IPL8									0.00	0	0
IPL9 On 20/05/2021 Spot Bond				100.52072		100.50071			0.00	0	0
Total IPL9 SPOT									0.00	0	0
Total For IPL9									0.00	0	0
IV015 On 20/09/2022 Spot Bond				101.88423		101.86086			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				100.95531		100.93082			0.00	0	0
Total IV016 SPOT									0.00	0	0
Total For IV016									0.00	0	0
IV017 On 31/01/2022 Spot Bond			2.94000	131.34108	4.62500	128.07503			0.00	0	0
Total IV017 SPOT									0.00	0	0
Total For IV017									0.00	0	0
IV019 On 31/03/2028 Spot Bond			3.60000	151.71196	3.60000	151.65411			0.00	0	0
Total IV019 SPOT									0.00	0	0
Total For IV019									0.00	0	0
IV022 On 02/04/2022 Spot Bond				100.35780		100.33373			0.00	0	0
Total IV022 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For IV022									0.00	0	0
IV023 On 11/07/2022 Spot Bond				100.09556		100.02060			0.00	0	0
Total IV023 SPOT									0.00	0	0
Total For IV023									0.00	0	0
IV024 On 27/07/2022 Spot Bond				102.12407		102.10055			0.00	0	0
Total IV024 SPOT									0.00	0	0
Total For IV024									0.00	0	0
IV025 On 12/09/2019 Spot Bond				100.83224		100.80834			0.00	0	0
Total IV025 SPOT									0.00	0	0
Total For IV025									0.00	0	0
IV026 On 27/09/2024 Spot Bond				98.36005		98.33772			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			3.59000	110.69949	3.60000	110.61031			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			3.59000	110.69949	3.60000	110.61031			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				100.90074		100.87566			0.00	0	0
Total IV031 SPOT									0.00	0	0
Total For IV031									0.00	0	0
IV032 On 14/08/2023 Spot Bond				101.20319		101.17842			0.00	0	0
Total IV032 SPOT									0.00	0	0
Total For IV032									0.00	0	0
IV057U On 14/07/2018 Spot Bond			100.00000	8.89600	100.00000	8.85688		100,000,000,000,000.00	1,000,000,000	1,000,000,000	
Total IV057U SPOT								10,000,000,000,000.00	1,000,000,000	1,000,000,000	
Total For IV057U								10,000,000,000,000.00	1,000,000,000	1,000,000,000	
IV08 On 30/04/2018 Spot Bond			10.38000	110.81455	10.44500	110.62214			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				103.92896		103.90243			0.00	0	0
Total IV09 SPOT									0.00	0	0
Total For IV09									0.00	0	0
IV19A On 31/03/2028 Spot Bond			3.70000	144.62759	3.70000	144.57204			0.00	0	0
Total IV19A SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IV19A										0.00	0	0
IV531U On 30/07/2015 Spot Bond			100.00000	96.56085	100.00000	96.30607				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	93.11224	100.00000	92.87532				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	91.47870	100.00000	91.25000				0.00	0	0
Total IV534U SPOT										0.00	0	0
Total For IV534U										0.00	0	0
IVA529 On 16/07/2015 Spot Bond			6.40000	99.98247	6.40000	99.98247				0.00	0	0
Total IVA529 SPOT										0.00	0	0
Total For IVA529										0.00	0	0
IVA530 On 23/07/2015 Spot Bond			6.40000	99.85990	6.40000	99.85992				0.00	0	0
Total IVA530 SPOT										0.00	0	0
Total For IVA530										0.00	0	0
IVA531 On 30/07/2015 Spot Bond			6.40000	99.49410	6.40000	99.49408				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			6.45000	98.76090	6.45000	98.76089				0.00	0	0
Total IVA534 SPOT										0.00	0	0
Total For IVA534										0.00	0	0
IVA537 On 03/09/2015 Spot Bond			6.45000	98.64040	6.60000	98.60920				0.00	0	0
Total IVA537 SPOT										0.00	0	0
Total For IVA537										0.00	0	0
IVA538 On 10/09/2015 Spot Bond			6.45000	98.52020	6.60000	98.48628				0.00	0	0
Total IVA538 SPOT										0.00	0	0
Total For IVA538										0.00	0	0
IVA539 On 17/09/2015 Spot Bond			6.60000	98.83830	6.60000	98.82065				0.00	0	0
Total IVA539 SPOT										0.00	0	0
Total For IVA539										0.00	0	0
IVA542 On 08/10/2015 Spot Bond			6.60000	98.46870	6.60000	98.45121				0.00	0	0
Total IVA542 SPOT										0.00	0	0
Total For IVA542										0.00	0	0
IVA543 On 15/10/2015 Spot Bond			100.00000	80.21978	100.00000	80.04386				0.00	0	0
Total IVA543 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For IVA543									0.00	0	0
IVA544 On 22/10/2015 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total IVA544 SPOT									0.00	0	0
Total For IVA544									0.00	0	0
IVC002 On 12/02/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total IVC002 SPOT									0.00	0	0
Total For IVC002									0.00	0	0
IVC005 On 27/07/2015 Spot Bond				101.72370		101.70539			0.00	0	0
Total IVC005 SPOT									0.00	0	0
Total For IVC005									0.00	0	0
IVC005 On 25/11/2020 Spot Bond			10.00000	110.93100	10.00000	110.90200			0.00	0	0
Total IVC005/JIBAR SPOT									0.00	0	0
Total For IVC005/JIBAR									0.00	0	0
IVC006 On 28/01/2016 Spot Bond				101.75840		101.73973			0.00	0	0
Total IVC006 SPOT									0.00	0	0
Total For IVC006									0.00	0	0
IVC007 On 04/04/2016 Spot Bond				100.22447		100.20401			0.00	0	0
Total IVC007 SPOT									0.00	0	0
Total For IVC007									0.00	0	0
IVC014 On 20/05/2016 Spot Bond				101.13276		101.11341			0.00	0	0
Total IVC014 SPOT									0.00	0	0
Total For IVC014									0.00	0	0
IVC015 On 22/05/2016 Spot Bond				101.25361		101.23131			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				100.96436		100.94350			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				100.08523		100.01271			0.00	0	0
Total IVC017 SPOT									0.00	0	0
Total For IVC017									0.00	0	0
IVC018 On 12/07/2016 Spot Bond				100.08577		100.01312			0.00	0	0
Total IVC018 SPOT									0.00	0	0
Total For IVC018									0.00	0	0
IVC019 On 12/07/2017 Spot Bond				100.08684		100.01394			0.00	0	0
Total IVC019 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For IVC019									0.00	0	0
IVC020 On 12/07/2016 Spot Bond				100.08200		100.01026			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				99.94116		99.92140			0.00	0	0
Total IVC021 SPOT									0.00	0	0
Total For IVC021									0.00	0	0
IVC022 On 29/07/2016 Spot Bond				101.66930		101.64865			0.00	0	0
Total IVC022 SPOT									0.00	0	0
Total For IVC022									0.00	0	0
IVC023 On 19/09/2016 Spot Bond				100.59671		100.57518			0.00	0	0
Total IVC023 SPOT									0.00	0	0
Total For IVC023									0.00	0	0
IVC024 On 15/11/2016 Spot Bond				101.28935		101.26906			0.00	0	0
Total IVC024 SPOT									0.00	0	0
Total For IVC024									0.00	0	0
IVC025 On 26/02/2016 Spot Bond				101.00226		100.98311			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				100.99237		100.97341			0.00	0	0
Total IVC026 SPOT									0.00	0	0
Total For IVC026									0.00	0	0
IVC027 On 03/04/2019 Spot Bond				100.30663		100.28451			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				99.86728		99.84804			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				100.55510		100.53507			0.00	0	0
Total IVC032 SPOT									0.00	0	0
Total For IVC032									0.00	0	0
IVC033 On 30/06/2019 Spot Bond				100.36287		100.34124			0.00	0	0
Total IVC033 SPOT									0.00	0	0
Total For IVC033									0.00	0	0
IVC034 On 30/06/2021 Spot Bond				100.37202		100.34985			0.00	0	0
Total IVC034 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IVC034										0.00	0	0
IVC035 On 30/06/2019 Spot Bond				100.37201		100.34984				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			9.18000	100.38592	9.24500	100.14767				0.00	0	0
Total IVC036 SPOT										0.00	0	0
Total For IVC036										0.00	0	0
IVC037 On 16/07/2019 Spot Bond			100.00000	12.85766	100.00000	12.82936				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	11.03019	100.00000	11.00348				0.00	0	0
Total IVC038 SPOT										0.00	0	0
Total For IVC038										0.00	0	0
IVC039 On 17/07/2015 Spot Bond				100.00000	0.00000	99.98207				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			9.34000	99.86871	9.41000	99.52717				0.00	0	0
Total IVC040 SPOT										0.00	0	0
Total For IVC040										0.00	0	0
IVC041 On 29/07/2017 Spot Bond				101.70150		101.68043				0.00	0	0
Total IVC041 SPOT										0.00	0	0
Total For IVC041										0.00	0	0
IVC042 On 14/08/2015 Spot Bond				101.30967		101.28943				0.00	0	0
Total IVC042 SPOT										0.00	0	0
Total For IVC042										0.00	0	0
IVC043 On 15/09/2015 Spot Bond				100.63178		100.61196				0.00	400,000,000	200,000,000
Total IVC043 SPOT										0.00	400,000,000	200,000,000
Total For IVC043										0.00	400,000,000	200,000,000
IVC044 On 16/10/2015 Spot Bond				105.23438		105.27301				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				99.87288		99.85445				0.00	200,000,000	100,000,000
Total IVC045 SPOT										0.00	200,000,000	100,000,000
Total For IVC045										0.00	200,000,000	100,000,000
IVC046 On 24/10/2017 Spot Bond				100.79502		100.77601				0.00	200,000,000	100,000,000
Total IVC046 SPOT										0.00	200,000,000	100,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IVC046										0.00	200,000,000	100,000,000
IVC047 On 27/10/2015 Spot Bond			6.91500	101.77333	6.94500	101.74596				0.00	0	0
Total IVC047 SPOT										0.00	0	0
Total For IVC047										0.00	0	0
IVC048 On 06/11/2017 Spot Bond				101.61127		101.58880				0.00	0	0
Total IVC048 SPOT										0.00	0	0
Total For IVC048										0.00	0	0
IVC049 On 21/11/2019 Spot Bond				101.26053		101.23856				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				100.96988		100.94788				0.00	0	0
Total IVC050 SPOT										0.00	0	0
Total For IVC050										0.00	0	0
IVC051 On 03/02/2018 Spot Bond				101.63972		101.61769				0.00	0	0
Total IVC051 SPOT										0.00	0	0
Total For IVC051										0.00	0	0
IVC052 On 10/02/2016 Spot Bond				101.37255		101.35165				0.00	0	0
Total IVC052 SPOT										0.00	0	0
Total For IVC052										0.00	0	0
IVC053 On 11/02/2018 Spot Bond				101.50002		101.47718				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				100.90447		100.88398				0.00	0	0
Total IVC054 SPOT										0.00	0	0
Total For IVC054										0.00	0	0
IVC055 On 26/03/2020 Spot Bond				100.47070		100.44801				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				101.61532		101.59536				0.00	0	0
Total IVC056 SPOT										0.00	0	0
Total For IVC056										0.00	0	0
IVC058 On 03/01/2018 Spot Bond				100.30614		100.28405				0.00	0	0
Total IVC058 SPOT										0.00	0	0
Total For IVC058										0.00	0	0
IVC059 On 09/06/2016 Spot Bond				100.78130		100.76074				0.00	0	0
Total IVC059 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IVC059										0.00	0	0
IVC061 On 01/07/2018 Spot Bond				100.36039		100.33768				0.00	0	0
Total IVC061 SPOT										0.00	0	0
Total For IVC061										0.00	0	0
JAS01 On 31/01/2018 Spot Bond				102.01061		101.98508				0.00	0	0
Total JAS01 SPOT										0.00	0	0
Total For JAS01										0.00	0	0
JDG01 On 30/10/2015 Spot Bond				101.70832		101.68683				0.00	0	0
Total JDG01 SPOT										0.00	0	0
Total For JDG01										0.00	0	0
JDG03 On 15/04/2016 Spot Bond				99.89532		99.87528				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	58.79116	100.00000	58.64874				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				100.84301		100.82264				0.00	0	0
Total JDG04 SPOT										0.00	0	0
Total For JDG04										0.00	0	0
KAP001 On 13/06/2017 Spot Bond				100.87234		100.85069				0.00	0	0
Total KAP001 SPOT										0.00	0	0
Total For KAP001										0.00	0	0
KAP002 On 13/06/2019 Spot Bond				100.72240		100.69976				0.00	0	0
Total KAP002 SPOT										0.00	0	0
Total For KAP002										0.00	0	0
KAP003 On 06/06/2019 Spot Bond				100.79258		100.83732				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	96.55172	100.00000	96.29630				0.00	0	0
Total KCF03U SPOT										0.00	0	0
Total For KCF03U										0.00	0	0
KSB007 On 31/08/2017 Spot Bond				103.20384		103.25365				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				101.91884		101.89297				0.00	0	0
Total KSB008 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For KSB008									0.00	0	0
KW01 On 31/10/2027 Spot Bond			8.55000	140.02785	8.62000	139.33793			0.00	0	0
Total KW01 SPOT									0.00	0	0
Total For KW01									0.00	0	0
LBK03 On 01/10/2016 Spot Bond				100.46631		100.44591			0.00	0	0
Total LBK03 SPOT									0.00	0	0
Total For LBK03									0.00	0	0
LBK05 On 28/02/2019 Spot Bond				100.68807		100.66718			0.00	0	0
Total LBK05 SPOT									0.00	0	0
Total For LBK05									0.00	0	0
LBK06 On 06/03/2017 Spot Bond				100.91389		100.89380			0.00	0	0
Total LBK06 SPOT									0.00	0	0
Total For LBK06									0.00	0	0
LBK07 On 16/09/2017 Spot Bond				100.51786		100.49714			0.00	14,000,000,000	7,000,000,000
Total LBK07 SPOT									0.00	14,000,000,000	7,000,000,000
Total For LBK07									0.00	14,000,000,000	7,000,000,000
LBK08 On 30/10/2019 Spot Bond				102.07673		102.05476			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			10.26500	99.05937	10.33500	98.79452			0.00	0	0
Total LBK11 SPOT									0.00	0	0
Total For LBK11									0.00	0	0
LBK12L On 25/02/2020 Spot Bond			9.71000	103.78936	9.71000	103.76218			0.00	0	0
Total LBK12U SPOT									0.00	0	0
Total For LBK12U									0.00	0	0
LEW01 On 31/10/2016 Spot Bond				101.65520		101.63432			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			8.79000	101.16984	8.85000	101.03562			0.00	0	3,280,700,000
Total LGL02 SPOT									0.00	0	3,280,700,000
Total For LGL02									0.00	0	3,280,700,000
LGL03 On 03/04/2018 Spot Bond			8.92000	99.14610	8.98000	98.98322		24,976,000,000,000.00	2,800,000,000	700,000,000	
Total LGL03 SPOT								24,976,000,000,000.00	2,800,000,000	700,000,000	
Total For LGL03								24,976,000,000,000.00	2,800,000,000	700,000,000	
LGL04 On 14/08/2020 Spot Bond			9.93500	100.84577	10.00500	100.55028			0.00	0	590,300,000
Total LGL04 SPOT									0.00	0	590,300,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For LGL04									0.00	0	590,300,000
LGL05 On 12/12/2021 Spot Bond				100.83204		100.80814			0.00	0	0
Total LGL05 SPOT									0.00	0	0
Total For LGL05									0.00	0	0
LHL01 On 13/12/2015 Spot Bond				100.97791		100.94723			0.00	0	300,000,000
Total LHL01 SPOT									0.00	0	300,000,000
Total For LHL01									0.00	0	300,000,000
LHL02 On 13/12/2015 Spot Bond			7.93500	102.04455	7.96500	102.01089			0.00	0	1,040,000,000
Total LHL02 SPOT									0.00	0	1,040,000,000
Total For LHL02									0.00	0	1,040,000,000
LHL03 On 13/12/2016 Spot Bond				101.06399		101.03059			0.00	0	0
Total LHL03 SPOT									0.00	0	0
Total For LHL03									0.00	0	0
LOM01 On 25/11/2019 Spot Bond				101.58172		101.55187			0.00	0	0
Total LOM01 SPOT									0.00	0	0
Total For LOM01									0.00	0	0
LRFA1 On 17/11/2025 Spot Bond				101.24300		101.22172			0.00	0	0
Total LRFA1 SPOT									0.00	0	0
Total For LRFA1									0.00	0	0
LRFB1 On 17/11/2025 Spot Bond				101.23316		101.27888			0.00	0	0
Total LRFB1 SPOT									0.00	0	0
Total For LRFB1									0.00	0	0
LRFC1 On 17/11/2025 Spot Bond				101.32201		101.37105			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				101.18368		101.22260			0.00	0	0
Total MAQ062 SPOT									0.00	0	0
Total For MAQ062									0.00	0	0
MAQ06 On 14/12/2015 Spot Bond				100.54799		100.58644			0.00	0	0
Total MAQ065 SPOT									0.00	0	0
Total For MAQ065									0.00	0	0
MAQ07 On 30/07/2015 Spot Bond				99.72415		99.75863			0.00	0	0
Total MAQ070 SPOT									0.00	0	0
Total For MAQ070									0.00	0	0
MAQ07 On 11/08/2015 Spot Bond				99.51091		99.54584			0.00	0	0
Total MAQ071 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For MAQ071										0.00	0	0
MAQ07 On 10/09/2015 Spot Bond				98.96962		99.00515				0.00	0	0
Total MAQ072 SPOT										0.00	0	0
Total For MAQ072										0.00	0	0
MAQ07 On 09/10/2015 Spot Bond				98.46839		98.50359				0.00	0	0
Total MAQ073 SPOT										0.00	0	0
Total For MAQ073										0.00	0	0
MAQ0A On 28/02/2018 Spot Bond				102.44016		102.47799				0.00	0	0
Total MAQ0A1 SPOT										0.00	0	0
Total For MAQ0A1										0.00	0	0
MAQ0A On 31/08/2017 Spot Bond				102.45820		102.49631				0.00	0	0
Total MAQ0A2 SPOT										0.00	0	0
Total For MAQ0A2										0.00	0	0
MAQ0A On 31/08/2018 Spot Bond				100.20696		100.23862				0.00	0	0
Total MAQ0A3 SPOT										0.00	0	0
Total For MAQ0A3										0.00	0	0
MAQ0A On 31/08/2018 Spot Bond				100.22060		100.25407				0.00	0	0
Total MAQ0A4 SPOT										0.00	0	0
Total For MAQ0A4										0.00	0	0
MAQNC On 28/03/2017 Spot Bond				100.37725		100.43196				0.00	0	0
Total MAQN01 SPOT										0.00	0	0
Total For MAQN01										0.00	0	0
MBC02 On 05/09/2015 Spot Bond				99.07377		99.10872				0.00	0	0
Total MBC024 SPOT										0.00	0	0
Total For MBC024										0.00	0	0
MBC02 On 07/10/2015 Spot Bond				98.51070		98.54574				0.00	0	0
Total MBC025 SPOT										0.00	0	0
Total For MBC025										0.00	0	0
MBF02 On 01/10/2015 Spot Bond				100.37806		100.35844				0.00	2,000,000,000	500,000,000
Total MBF029 SPOT										0.00	2,000,000,000	500,000,000
Total For MBF029										0.00	2,000,000,000	500,000,000
MBF03 On 01/10/2017 Spot Bond				101.03889		101.01846				0.00	0	0
Total MBF030 SPOT										0.00	0	0
Total For MBF030										0.00	0	0
MBF03 On 28/03/2016 Spot Bond				100.44336		100.42378				0.00	0	0
Total MBF033 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For MBF033										0.00	0	0
MBF03: On 10/12/2016 Spot Bond				100.87894		100.85970				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				101.12896		101.10887				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				100.08149		100.06380				0.00	0	0
Total MBF039 SPOT										0.00	0	0
Total For MBF039										0.00	0	0
MBF04: On 06/08/2015 Spot Bond				101.34429		101.32558				0.00	0	0
Total MBF040 SPOT										0.00	0	0
Total For MBF040										0.00	0	0
MBF04: On 07/08/2016 Spot Bond				101.37394		101.35446				0.00	0	0
Total MBF041 SPOT										0.00	0	0
Total For MBF041										0.00	0	0
MBF04: On 07/08/2017 Spot Bond				101.40496		101.38505				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				100.68247		100.72101				0.00	0	0
Total MBF043 SPOT										0.00	0	0
Total For MBF043										0.00	0	0
MBF04: On 11/04/2016 Spot Bond				100.01913		100.05744				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				100.08217		100.01100				0.00	0	1,500,000,000
Total MBF045 SPOT										0.00	0	1,500,000,000
Total For MBF045										0.00	0	1,500,000,000
MBP24: On 22/03/2016 Spot Bond			100.00000	54.40066	100.00000	54.26888				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	27.01327	100.00000	26.94784				0.00	0	0
Total MBP29U SPOT										0.00	0	0
Total For MBP29U										0.00	0	0
MBP30: On 24/10/2017 Spot Bond			100.00000	22.36131	100.00000	22.30654				0.00	0	0
Total MBP30U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For MBP30U										0.00	0	0
MBP31 On 24/10/2017 Spot Bond			100.00000	22.43493	100.00000	22.37999				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	23.24625	100.00000	23.18993				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	24.31563	100.00000	24.25672				0.00	0	0
Total MBP33U SPOT										0.00	0	0
Total For MBP33U										0.00	0	0
MBP34 On 29/04/2018 Spot Bond				101.59367		101.57399				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			8.84000	102.85757	8.90500	102.62881				0.00	0	543,600,000
Total MBSA01 SPOT										0.00	0	543,600,000
Total For MBSA01										0.00	0	543,600,000
MBSA0 On 15/04/2019 Spot Bond			8.86000	102.37947	8.92500	102.15157				0.00	0	0
Total MBSA02 SPOT										0.00	0	0
Total For MBSA02										0.00	0	0
MEFSA On 05/10/2016 Spot Bond				102.00961		102.05197				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				100.16599		100.20757				0.00	0	0
Total MEFSA4 SPOT										0.00	0	0
Total For MEFSA4										0.00	0	0
MEFSA On 05/07/2026 Spot Bond				100.17310		100.21647				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			8.00500	103.06324	8.06500	102.97217				0.00	0	0
Total MEFSB3 SPOT										0.00	0	0
Total For MEFSB3										0.00	0	0
MEFSB On 05/01/2019 Spot Bond			8.83000	101.79374	8.89500	101.57755				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			9.59500	102.28527	9.66500	101.92401				0.00	0	0
Total MEFSB5 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For MEFSB5									0.00	0	0
MFS1A On 20/12/2015 Spot Bond				100.49341		100.47352			0.00	0	0
Total MFS1A1 SPOT									0.00	0	0
Total For MFS1A1									0.00	0	0
MFS1A On 20/12/2018 Spot Bond				100.51031		100.48975			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			9.61500	102.82931	9.68500	102.64105			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			7.08500	103.04982	7.11500	103.02495			0.00	0	2,470,000,000
Total MGL01 SPOT									0.00	0	2,470,000,000
Total For MGL01									0.00	0	2,470,000,000
MIL02 On 31/05/2017 Spot Bond			8.93000	100.86496	8.99000	100.73951			0.00	0	0
Total MIL02 SPOT									0.00	0	0
Total For MIL02									0.00	0	0
MIP4C On 13/01/2016 Spot Bond				100.01855		100.05568			0.00	0	0
Total MIP4C SPOT									0.00	0	0
Total For MIP4C									0.00	0	0
MIP4F On 13/01/2016 Spot Bond				100.01961		100.05882			0.00	28,800,000,000	9,200,000,000
Total MIP4F SPOT									0.00	28,800,000,000	9,200,000,000
Total For MIP4F									0.00	28,800,000,000	9,200,000,000
MIP4U On 13/01/2016 Spot Bond			100.00000	70.00050	100.00000	69.74409			0.00	0	0
Total MIP4U SPOT									0.00	0	0
Total For MIP4U									0.00	0	0
MMIG0 On 17/03/2024 Spot Bond				100.62940		100.60831			0.00	0	0
Total MMIG01 SPOT									0.00	0	0
Total For MMIG01									0.00	0	0
MMIG0 On 17/03/2026 Spot Bond			9.47000	105.87503	9.54000	105.54214		7,576,000,000,000.00		800,000,000	400,000,000
Total MMIG02 SPOT								7,576,000,000,000.00		800,000,000	400,000,000
Total For MMIG02								7,576,000,000,000.00		800,000,000	400,000,000
MMIG0 On 01/06/2025 Spot Bond				100.29916		100.27684			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	35.84467	100.00000	35.75784			0.00	0	0
Total MMS01U SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For MMS01U									0.00	0	0
MQB02 On 31/05/2017 Spot Bond			8.63000	100.82681	8.69000	100.70183			0.00	0	140,000,000
Total MQB02 SPOT									0.00	0	140,000,000
Total For MQB02									0.00	0	140,000,000
MTN04 On 13/07/2017 Spot Bond			8.62000	102.81493	8.68000	102.68182			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	7.46559	100.89771	7.44736			0.00	0	0
Total N4A211 SPOT									0.00	0	0
Total For N4A211									0.00	0	0
N4A302 On 14/08/2020 Spot Bond			100.61875	7.56113	100.61875	7.54271			0.00	0	0
Total N4A302 SPOT									0.00	0	0
Total For N4A302									0.00	0	0
N4A305 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total N4A305 SPOT									0.00	0	0
Total For N4A305									0.00	0	0
N4A308 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total N4A308 SPOT									0.00	0	0
Total For N4A308									0.00	0	0
N4A311 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total N4A311 SPOT									0.00	0	0
Total For N4A311									0.00	0	0
N4A405 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total N4A405 SPOT									0.00	0	0
Total For N4A405									0.00	0	0
N4A408 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total N4A408 SPOT									0.00	0	0
Total For N4A408									0.00	0	0
N4A411 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total N4A411 SPOT									0.00	0	0
Total For N4A411									0.00	0	0
N5A16 On 20/06/2016 Spot Bond				100.66089		100.69932			0.00	0	0
Total N5A16 SPOT									0.00	0	0
Total For N5A16									0.00	0	0
N5B23 On 20/06/2023 Spot Bond				100.70753		100.74867			0.00	0	0
Total N5B23 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For N5B23									0.00	0	0
N5C23 On 20/06/2023 Spot Bond				100.71686		100.75854			0.00	0	0
Total N5C23 SPOT									0.00	0	0
Total For N5C23									0.00	0	0
N5D23 On 20/06/2023 Spot Bond				100.81822		100.86579			0.00	0	0
Total N5D23 SPOT									0.00	0	0
Total For N5D23									0.00	0	0
N5E23 On 20/06/2023 Spot Bond				100.90254		100.95501			0.00	0	0
Total N5E23 SPOT									0.00	0	0
Total For N5E23									0.00	0	0
N5F23L On 20/06/2023 Spot Bond			100.00000	11.32874	100.00000	11.30129			0.00	0	0
Total N5F23U SPOT									0.00	0	0
Total For N5F23U									0.00	0	0
N5G23I On 20/06/2023 Spot Bond			100.00000	12.12871	100.00000	12.09933			0.00	0	0
Total N5G23U SPOT									0.00	0	0
Total For N5G23U									0.00	0	0
NAM01 On 19/11/2022 Spot Bond			9.79500	93.39916	9.86500	93.03348			0.00	0	1,861,000,000
Total NAM01 SPOT									0.00	0	1,861,000,000
Total For NAM01									0.00	0	1,861,000,000
NAM02 On 29/06/2020 Spot Bond			9.42000	101.14211	9.49000	100.84381			0.00	0	0
Total NAM02 SPOT									0.00	0	0
Total For NAM02									0.00	0	0
NBK10A On 25/07/2016 Spot Bond			7.71000	102.52744	7.74500	102.47234			0.00	0	0
Total NBK10A SPOT									0.00	0	0
Total For NBK10A									0.00	0	0
NBK11A On 28/11/2020 Spot Bond			9.29500	99.63569	9.36500	99.32368			0.00	0	0
Total NBK11A SPOT									0.00	0	0
Total For NBK11A									0.00	0	0
NBK12A On 19/03/2021 Spot Bond			8.92000	105.04934	8.99000	104.71441			0.00	0	0
Total NBK12A SPOT									0.00	0	0
Total For NBK12A									0.00	0	0
NBK13A On 19/03/2024 Spot Bond			9.39500	105.10512	9.46500	104.66542			0.00	0	0
Total NBK13A SPOT									0.00	0	0
Total For NBK13A									0.00	0	0
NBK13B On 21/02/2017 Spot Bond				101.99285		101.97376			0.00	0	0
Total NBK13B SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For NBK13B										0.00	0	0
NBK14, On 26/06/2021 Spot Bond			9.28000	100.59223	9.35000	100.25342				0.00	0	0
Total NBK14A SPOT										0.00	0	0
Total For NBK14A										0.00	0	0
NBK14I On 27/08/2015 Spot Bond				101.03184		101.01294				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			9.52000	100.18890	9.59000	99.91255				0.00	0	0
Total NBK15A SPOT										0.00	0	0
Total For NBK15A										0.00	0	0
NBK15I On 27/08/2017 Spot Bond				102.07684		102.05731				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			10.15000	99.74400	10.22000	99.30766			151,032,000,000,000.00	14,880,000,000	3,940,000,000	
Total NBK16A SPOT									151,032,000,000,000.00	14,880,000,000	3,940,000,000	
Total For NBK16A									151,032,000,000,000.00	14,880,000,000	3,940,000,000	
NBK16I On 25/07/2016 Spot Bond				101.67254		101.65451				0.00	1,200,000,000	600,000,000
Total NBK16B SPOT										0.00	1,200,000,000	600,000,000
Total For NBK16B										0.00	1,200,000,000	600,000,000
NBK17, On 22/04/2026 Spot Bond			10.33000	99.87211	10.40000	99.40483				0.00	0	500,000,000
Total NBK17A SPOT										0.00	0	500,000,000
Total For NBK17A										0.00	0	500,000,000
NBK17I On 28/11/2016 Spot Bond				101.04944		101.03072				0.00	0	0
Total NBK17B SPOT										0.00	0	0
Total For NBK17B										0.00	0	0
NBK18, On 01/06/2020 Spot Bond			9.24500	101.20202	9.31500	100.90735				0.00	0	0
Total NBK18A SPOT										0.00	0	0
Total For NBK18A										0.00	0	0
NBK18I On 20/03/2017 Spot Bond				100.28807		100.26832				0.00	0	0
Total NBK18B SPOT										0.00	0	0
Total For NBK18B										0.00	0	0
NBK19, On 01/06/2022 Spot Bond			9.67000	101.04211	9.74000	100.67121				0.00	0	0
Total NBK19A SPOT										0.00	0	0
Total For NBK19A										0.00	0	0
NBK19I On 26/06/2017 Spot Bond				99.96099		99.94080				0.00	0	1,000,000,000
Total NBK19B SPOT										0.00	0	1,000,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For NBK19B									0.00	0	1,000,000,000
NBK20 On 01/06/2026 Spot Bond			10.40000	101.02056	10.47000	100.54498			0.00	0	0
Total NBK20A SPOT									0.00	0	0
Total For NBK20A									0.00	0	0
NBK20I On 25/06/2021 Spot Bond				100.37839		100.41883			0.00	0	0
Total NBK20B SPOT									0.00	0	0
Total For NBK20B									0.00	0	0
NBK21I On 10/11/2017 Spot Bond				101.26076		101.30093			0.00	0	0
Total NBK21B SPOT									0.00	0	0
Total For NBK21B									0.00	0	0
NBK22I On 12/02/2018 Spot Bond				101.34253		101.32169			0.00	0	0
Total NBK22B SPOT									0.00	0	0
Total For NBK22B									0.00	0	0
NBK23I On 12/02/2020 Spot Bond				101.37848		101.35709			0.00	0	0
Total NBK23B SPOT									0.00	0	0
Total For NBK23B									0.00	0	0
NBK24I On 11/02/2022 Spot Bond				101.41797		101.39638			0.00	0	0
Total NBK24B SPOT									0.00	0	0
Total For NBK24B									0.00	0	0
NBK25I On 12/02/2025 Spot Bond				101.47716		101.45425			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				99.89455		101.91710			0.00	0	0
Total NBK26B SPOT									0.00	0	0
Total For NBK26B									0.00	0	0
NBK27I On 01/06/2018 Spot Bond				100.94337		100.92290			0.00	0	0
Total NBK27B SPOT									0.00	0	0
Total For NBK27B									0.00	0	0
NBK2A On 15/09/2015 Spot Bond			6.83500	104.10531	6.86500	104.08088		30,074,000,000,000.00	4,400,000,000	5,780,000,000	
Total NBK2A SPOT								30,074,000,000,000.00	4,400,000,000	5,780,000,000	
Total For NBK2A								30,074,000,000,000.00	4,400,000,000	5,780,000,000	
NBK2B On 15/09/2015 Spot Bond				100.95525		100.93577		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			8.91000	112.44141	8.97500	112.18191		60,588,000,000,000.00	6,800,000,000	3,071,600,000	
Total NBK3A SPOT								60,588,000,000,000.00	6,800,000,000	3,071,600,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For NBK3A										10,588,000,000,000.00	6,800,000,000	3,071,600,000
NBK4 On 28/10/2024 Spot Bond			10.72500	38.80962	10.79500	38.60409				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				99.93649		99.91526				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			7.75500	103.98035	7.79000	103.93556				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				100.49137		100.47078				0.00	0	0
Total NBK9B SPOT										0.00	0	0
Total For NBK9B										0.00	0	0
NCLN6 On 30/11/2015 Spot Bond				97.48687		97.46839				0.00	0	0
Total NCLN61 SPOT										0.00	0	0
Total For NCLN61										0.00	0	0
NCLN6 On 02/12/2015 Spot Bond				100.94324		100.92236				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				99.80007		99.77969				0.00	0	0
Total NCLN64 SPOT										0.00	0	0
Total For NCLN64										0.00	0	0
NCLN6 On 29/01/2016 Spot Bond				101.70163		101.68057				0.00	0	0
Total NCLN66 SPOT										0.00	0	0
Total For NCLN66										0.00	0	0
NCLN6 On 27/05/2016 Spot Bond				93.98099		93.96189				0.00	0	0
Total NCLN69 SPOT										0.00	0	0
Total For NCLN69										0.00	0	0
NCLN7 On 15/08/2017 Spot Bond				101.38885		101.36696				0.00	0	0
Total NCLN74 SPOT										0.00	0	0
Total For NCLN74										0.00	0	0
NCLN7 On 20/09/2017 Spot Bond				100.53226		100.51081				0.00	0	0
Total NCLN75 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For NCLN75										0.00	0	0
NCLN7 On 20/09/2015 Spot Bond				100.50523		100.48487				0.00	0	0
Total NCLN76 SPOT										0.00	0	0
Total For NCLN76										0.00	0	0
NCLN7 On 09/10/2017 Spot Bond				100.78278		100.76094				0.00	0	0
Total NCLN77 SPOT										0.00	0	0
Total For NCLN77										0.00	0	0
NCLN7 On 20/03/2016 Spot Bond				100.48864		100.46894				0.00	0	0
Total NCLN78 SPOT										0.00	0	0
Total For NCLN78										0.00	0	0
NCLN7 On 20/03/2016 Spot Bond				100.41544		100.45394				0.00	0	0
Total NCLN79 SPOT										0.00	0	0
Total For NCLN79										0.00	0	0
NCLN8 On 20/06/2016 Spot Bond				100.41514		100.45362				0.00	0	0
Total NCLN80 SPOT										0.00	0	0
Total For NCLN80										0.00	0	0
NCLN8 On 31/01/2017 Spot Bond				101.56570		101.54599				0.00	0	0
Total NCLN81 SPOT										0.00	0	0
Total For NCLN81										0.00	0	0
NCLN8 On 20/03/2024 Spot Bond				100.47813		100.52238				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			9.89500	107.71964	9.96500	107.36391				0.00	0	0
Total NCLN83 SPOT										0.00	0	0
Total For NCLN83										0.00	0	0
NCLN8 On 20/03/2024 Spot Bond				100.47520		100.51919				0.00	0	0
Total NCLN84 SPOT										0.00	0	0
Total For NCLN84										0.00	0	0
NCLN8 On 20/03/2024 Spot Bond			9.93000	106.60086	10.00000	106.23342				0.00	0	0
Total NCLN85 SPOT										0.00	0	0
Total For NCLN85										0.00	0	0
NCLN8 On 20/03/2024 Spot Bond				100.47813		100.52238				0.00	0	0
Total NCLN87 SPOT										0.00	0	0
Total For NCLN87										0.00	0	0
NCLN8 On 20/12/2016 Spot Bond				100.43011		100.46996				0.00	0	0
Total NCLN88 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For NCLN88										0.00	0	0
NCLN8 On 20/03/2017 Spot Bond				100.54580		100.52548				0.00	0	0
Total NCLN89 SPOT										0.00	0	0
Total For NCLN89										0.00	0	0
NCLN9 On 20/09/2024 Spot Bond				100.48280		100.52748				0.00	0	0
Total NCLN90 SPOT										0.00	0	0
Total For NCLN90										0.00	0	0
NCLN9 On 20/09/2024 Spot Bond				100.48865		100.53387				0.00	0	0
Total NCLN91 SPOT										0.00	0	0
Total For NCLN91										0.00	0	0
NCLN9 On 02/03/2018 Spot Bond				100.87711		100.91957				0.00	0	0
Total NCLN92 SPOT										0.00	0	0
Total For NCLN92										0.00	0	0
NCLN9 On 09/04/2018 Spot Bond				100.17184		100.15011				0.00	0	0
Total NCLN93 SPOT										0.00	0	0
Total For NCLN93										0.00	0	0
NCLN9 On 20/09/2020 Spot Bond				100.17546		100.21942				0.00	0	0
Total NCLN94 SPOT										0.00	0	0
Total For NCLN94										0.00	0	0
NED11 On 17/09/2015 Spot Bond			7.43500	103.95709	7.46500	103.93087				0.00	0	0
Total NED11 SPOT										0.00	0	0
Total For NED11										0.00	0	0
NED13 On 25/07/2023 Spot Bond				101.95205		101.92822				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				99.91918		99.89567				0.00	0	0
Total NED14 SPOT										0.00	0	0
Total For NED14										0.00	0	0
NED15 On 08/04/2024 Spot Bond			10.04000	105.32536	10.10500	105.00398				0.00	0	0
Total NED15 SPOT										0.00	0	0
Total For NED15										0.00	0	0
NED16 On 08/04/2024 Spot Bond				98.82933		98.80574				0.00	0	0
Total NED16 SPOT										0.00	0	0
Total For NED16										0.00	0	0
NED17 On 14/10/2024 Spot Bond				102.08948		102.13719				0.00	0	0
Total NED17 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For NED17										0.00	0	0
NED18 On 16/01/2025 Spot Bond				99.95121		100.00000				0.00	0	0
Total NED18 SPOT										0.00	0	0
Total For NED18										0.00	0	0
NED19 On 01/07/2025 Spot Bond				100.35872		100.41077				0.00	0	0
Total NED19 SPOT										0.00	0	0
Total For NED19										0.00	0	0
NED20 On 01/07/2025 Spot Bond			11.16500	100.88311	11.23500	100.68090				0.00	0	1,500,000,000
Total NED20 SPOT										0.00	0	1,500,000,000
Total For NED20										0.00	0	1,500,000,000
NED9 On 06/07/2017 Spot Bond				100.20352		100.18488				0.00	0	0
Total NED9 SPOT										0.00	0	0
Total For NED9										0.00	0	0
NEDH1 On 20/11/2018 Spot Bond			9.44500	118.08583	9.44500	118.05621				0.00	0	0
Total NEDH1A SPOT										0.00	0	0
Total For NEDH1A										0.00	0	0
NEDH1 On 20/11/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total NEDH1B SPOT										0.00	0	0
Total For NEDH1B										0.00	0	0
NHM00 On 04/09/2015 Spot Bond				101.20649		101.18130				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	110.93100	10.00000	110.90200				0.00	0	0
Total NHM001/JIBAR SPOT										0.00	0	0
Total For NHM001/JIBAR										0.00	0	0
NILB10 On 08/12/2016 Spot Bond			2.13500	172.05827	2.14000	171.98774				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			2.45000	113.98343	2.46000	113.84628				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	187.85087	3.45000	187.78580				0.00	0	0
Total NILB12 SPOT										0.00	0	0
Total For NILB12										0.00	0	0
NILB13 On 31/01/2025 Spot Bond			2.84000	110.08727	2.85000	110.08005				0.00	0	0
Total NILB13 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For NILB13										0.00	0	0
NILB14 On 31/03/2028 Spot Bond			3.19000	142.12093	3.19000	142.22630				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			3.10000	153.81128	3.10000	153.92671				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			8.66500	107.23153	8.73500	106.92188				0.00	0	0
Total NMP20N SPOT										0.00	0	0
Total For NMP20N										0.00	0	0
NQ1A1 On 22/05/2020 Spot Bond			9.29500	105.91013	9.36500	105.68544				0.00	0	0
Total NQ1A10 SPOT										0.00	0	0
Total For NQ1A10										0.00	0	0
NQ1A1 On 22/05/2016 Spot Bond				101.26232		101.24247				0.00	0	0
Total NQ1A11 SPOT										0.00	0	0
Total For NQ1A11										0.00	0	0
NQ1A1 On 22/05/2048 Spot Bond				101.07857		101.05944				0.00	0	0
Total NQ1A16 SPOT										0.00	0	0
Total For NQ1A16										0.00	0	0
NQ1A1 On 22/05/2050 Spot Bond				101.11669		101.09687				0.00	0	0
Total NQ1A17 SPOT										0.00	0	0
Total For NQ1A17										0.00	0	0
NQ1A1 On 22/05/2049 Spot Bond				101.09384		101.07443				0.00	0	0
Total NQ1A18 SPOT										0.00	0	0
Total For NQ1A18										0.00	0	0
NQ1A1 On 22/05/2050 Spot Bond				101.16085		101.14023				0.00	0	0
Total NQ1A19 SPOT										0.00	0	0
Total For NQ1A19										0.00	0	0
NQ1B1 On 22/05/2020 Spot Bond			9.49500	107.22082	9.56500	106.91423				0.00	0	0
Total NQ1B10 SPOT										0.00	0	0
Total For NQ1B10										0.00	0	0
NQ1B1 On 22/05/2050 Spot Bond				101.13953		101.11930				0.00	0	0
Total NQ1B15 SPOT										0.00	0	0
Total For NQ1B15										0.00	0	0
NQ1B1 On 22/05/2049 Spot Bond				101.12431		101.10434				0.00	0	0
Total NQ1B16 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For NQ1B16										0.00	0	0
NQ1B1 On 22/05/2052 Spot Bond				101.22620		101.20440				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			9.69500	105.92645	9.76500	105.70660				0.00	0	0
Total NQ1C10 SPOT										0.00	0	0
Total For NQ1C10										0.00	0	0
NQ1C1 On 22/05/2050 Spot Bond				101.15476		101.13425				0.00	0	0
Total NQ1C15 SPOT										0.00	0	0
Total For NQ1C15										0.00	0	0
NQ1C1 On 22/05/2049 Spot Bond				101.16237		101.14173				0.00	0	300,000,000
Total NQ1C16 SPOT										0.00	0	300,000,000
Total For NQ1C16										0.00	0	300,000,000
NQ1C1 On 22/05/2052 Spot Bond				101.29160		101.26862				0.00	0	0
Total NQ1C17 SPOT										0.00	0	0
Total For NQ1C17										0.00	0	0
NQF1D On 22/05/2020 Spot Bond				101.44358		101.41784				0.00	0	0
Total NQF1D5 SPOT										0.00	0	0
Total For NQF1D5										0.00	0	0
NQF1D On 22/05/2016 Spot Bond				101.35093		101.32686				0.00	0	0
Total NQF1D6 SPOT										0.00	0	0
Total For NQF1D6										0.00	0	0
NQF1D On 22/05/2050 Spot Bond				101.18521		101.16415				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			8.63000	111.94641	8.69500	111.72173				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			9.37000	117.52925	9.44000	117.10182				0.00	0	600,000,000
Total NRA022 SPOT										0.00	0	600,000,000
Total For NRA022										0.00	0	600,000,000
NRA02 On 31/05/2023 Spot Bond			2.03000	176.05059	2.03500	175.93245				0.00	0	8,700,000,000
Total NRA023 SPOT										0.00	0	8,700,000,000
Total For NRA023										0.00	0	8,700,000,000
NRA02 On 30/11/2028 Spot Bond			10.30000	115.53338	10.37000	114.95014		51,912,000,000,000.00		5,040,000,000	2,520,000,000	
Total NRA028 SPOT								51,912,000,000,000.00		5,040,000,000	2,520,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For NRA028									51,912,000,000,000.00	5,040,000,000	2,520,000,000
NTC12 On 25/08/2016 Spot Bond				101.94532		101.92530			0.00	0	100,000,000
Total NTC12 SPOT									0.00	0	100,000,000
Total For NTC12									0.00	0	100,000,000
NTC15 On 26/07/2015 Spot Bond				99.82423		99.80625			0.00	0	0
Total NTC15 SPOT									0.00	0	0
Total For NTC15									0.00	0	0
NTC16 On 22/03/2018 Spot Bond				100.55784		100.53629			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				100.88775		100.86726			0.00	0	0
Total NTC17 SPOT									0.00	0	0
Total For NTC17									0.00	0	0
NTC18 On 27/02/2019 Spot Bond				101.07304		101.05209			0.00	0	0
Total NTC18 SPOT									0.00	0	0
Total For NTC18									0.00	0	0
NYT10 On 28/05/2020 Spot Bond				101.21690		101.19265			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				101.41112		101.47231			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	18.45601	100.00000	18.41130			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	99.72603	100.00000	99.45355			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			6.92500	102.47687	6.95500	102.44929		5,540,000,000,000.00	800,000,000	500,000,000	
Total OML01 SPOT								5,540,000,000,000.00	800,000,000	500,000,000	
Total For OML01								5,540,000,000,000.00	800,000,000	500,000,000	
OML02 On 21/11/2024 Spot Bond				101.13438		101.11154			0.00	0	0
Total OML02 SPOT									0.00	0	0
Total For OML02									0.00	0	0
OML03 On 27/11/2024 Spot Bond			9.81500	99.31163	9.88500	99.04524			0.00	0	0
Total OML03 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For OML03									0.00	0	0
OML04 On 19/03/2025 Spot Bond				100.83718		100.81356			0.00	0	0
Total OML04 SPOT									0.00	0	0
Total For OML04									0.00	0	0
OML05 On 19/03/2025 Spot Bond			10.00000	102.27657	10.07000	101.99461			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			10.57500	102.13585	10.64500	101.78104		31,725,000,000,000.00		3,000,000,000	1,500,000,000
Total OML06 SPOT								31,725,000,000,000.00		3,000,000,000	1,500,000,000
Total For OML06								31,725,000,000,000.00		3,000,000,000	1,500,000,000
OML07 On 19/03/2030 Spot Bond			11.15000	102.40182	11.22000	101.96768		22,300,000,000,000.00		2,000,000,000	1,000,000,000
Total OML07 SPOT								22,300,000,000,000.00		2,000,000,000	1,000,000,000
Total For OML07								22,300,000,000,000.00		2,000,000,000	1,000,000,000
OTCA2 On 31/07/2016 Spot Bond			100.00000	39.59249	100.00000	39.49657		0.00		0	0
Total OTCA2U SPOT								0.00		0	0
Total For OTCA2U								0.00		0	0
PBET0 On 13/09/2015 Spot Bond				100.29000		100.24000		0.00		0	0
Total PBET01 SPOT								0.00		0	0
Total For PBET01								0.00		0	0
PMM12 On 25/11/2020 Spot Bond			10.00000	110.93100	10.00000	110.90200		0.00		0	0
Total PMM12/JIBAR SPOT								0.00		0	0
Total For PMM12/JIBAR								0.00		0	0
PMM16 On 02/09/2015 Spot Bond				102.65247		102.69205		0.00		0	0
Total PMM16 SPOT								0.00		0	0
Total For PMM16								0.00		0	0
PMM17 On 06/03/2016 Spot Bond				100.79171		100.77144		0.00		0	0
Total PMM17 SPOT								0.00		0	0
Total For PMM17								0.00		0	0
PMM18 On 04/11/2015 Spot Bond				101.35698		101.39603		0.00		0	0
Total PMM18 SPOT								0.00		0	0
Total For PMM18								0.00		0	0
PMM19 On 13/05/2016 Spot Bond				101.23061		101.27175		0.00		0	0
Total PMM19 SPOT								0.00		0	0
Total For PMM19								0.00		0	0
PPC00 On 28/03/2016 Spot Bond				100.46363		100.44331		0.00		0	0
Total PPC001 SPOT								0.00		0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For PPC001										0.00	0	0
PPC00: On 31/12/2018 Spot Bond				99.79490		99.77372				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				101.81217		101.79143				0.00	0	0
Total PPC003 SPOT										0.00	0	0
Total For PPC003										0.00	0	0
PPC00: On 30/06/2021 Spot Bond			9.57000	101.73930	9.64000	101.39915				0.00	0	0
Total PPC004 SPOT										0.00	0	0
Total For PPC004										0.00	0	0
PRE1A On 27/01/2028 Spot Bond				101.57989		101.56078				0.00	0	0
Total PRE1A1 SPOT										0.00	0	0
Total For PRE1A1										0.00	0	0
PRE1A On 27/01/2028 Spot Bond				101.62360		101.60393				0.00	0	0
Total PRE1A2 SPOT										0.00	0	0
Total For PRE1A2										0.00	0	0
PRE1A On 27/01/2028 Spot Bond				101.64326		101.62335				0.00	0	0
Total PRE1A3 SPOT										0.00	0	0
Total For PRE1A3										0.00	0	0
PRE1B On 27/01/2028 Spot Bond				101.68697		101.66650				0.00	0	0
Total PRE1B1 SPOT										0.00	0	0
Total For PRE1B1										0.00	0	0
PRE1C On 27/01/2028 Spot Bond				101.87484		101.85198				0.00	0	0
Total PRE1C1 SPOT										0.00	0	0
Total For PRE1C1										0.00	0	0
PRE1D On 27/01/2028 Spot Bond				101.91853		101.89511				0.00	0	0
Total PRE1D1 SPOT										0.00	0	0
Total For PRE1D1										0.00	0	0
PTH01 On 30/04/2016 Spot Bond				101.76620		101.74387				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			7.97000	44.26154	8.04000	43.94248				0.00	0	0
Total R010P SPOT										0.00	0	0
Total For R010P										0.00	0	0
R158 On 15/09/2015 Spot Bond			5.93500	105.71859	5.96500	105.69633			313,249,300,000,000.00	52,780,000,000	174,370,000,000	
Total R158 SPOT									13,249,300,000,000.00	52,780,000,000	174,370,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For R158									13,249,300,000,000.00	52,780,000,000	174,370,000,000
R158P On 15/09/2015 Spot Bond			6.58500	98.92913	6.62000	98.90575			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			6.68500	112.03036	6.72000	111.96949			344,964,300,000,000.00	350,780,000,000	153,008,270,800
Total R159 SPOT									14,964,300,000,000.00	350,780,000,000	153,008,270,800
Total For R159									14,964,300,000,000.00	350,780,000,000	153,008,270,800
R159P On 15/09/2016 Spot Bond			6.51500	92.81478	6.55000	92.76195			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			8.15000	117.99558	8.22000	117.39803			552,077,059,365,000.00	1,607,616,817,100	1,677,654,908,300
Total R186 SPOT									12,077,059,365,000.00	607,616,817,100	677,654,908,300
Total For R186									12,077,059,365,000.00	607,616,817,100	677,654,908,300
R187P On 21/12/2026 Spot Bond			7.89000	41.29567	7.96000	40.97037			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			7.81000	38.58802	7.88000	38.25823			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			1.62500	289.62604	1.63000	289.43008			47,897,293,600,000.00	29,475,257,600	29,610,572,000
Total R197 SPOT									17,897,293,600,000.00	29,475,257,600	29,610,572,000
Total For R197									17,897,293,600,000.00	29,475,257,600	29,610,572,000
R202 On 07/12/2033 Spot Bond			1.86500	234.14461	1.85400	234.43102			265,419,126,644,000.00	142,315,885,600	196,793,417,800
Total R202 SPOT									15,419,126,644,000.00	142,315,885,600	196,793,417,800
Total For R202									15,419,126,644,000.00	142,315,885,600	196,793,417,800
R2023 On 28/02/2023 Spot Bond			7.99500	101.53475	8.06500	101.12344			354,052,806,000,000.00	419,518,800,000	389,886,611,000
Total R2023 SPOT									14,052,806,000,000.00	419,518,800,000	389,886,611,000
Total For R2023									14,052,806,000,000.00	419,518,800,000	389,886,611,000
R203 On 15/09/2017 Spot Bond			7.07000	105.09304	7.13000	104.95284			664,032,562,100,000.00	3,347,105,030,000	1,866,551,141,300
Total R203 SPOT									14,032,562,100,000.00	347,105,030,000	366,551,141,300
Total For R203									14,032,562,100,000.00	347,105,030,000	366,551,141,300
R2030 On 31/01/2030 Spot Bond			8.59000	98.83823	8.66500	98.22289			852,363,762,000,000.00	1,263,371,800,000	699,788,593,800
Total R2030 SPOT									12,363,762,000,000.00	263,371,800,000	699,788,593,800
Total For R2030									12,363,762,000,000.00	263,371,800,000	699,788,593,800
R2032 On 31/03/2032 Spot Bond			8.68000	98.65744	8.76000	97.95831			873,664,456,000,000.00	907,104,200,000	409,551,131,200
Total R2032 SPOT									13,664,456,000,000.00	907,104,200,000	409,551,131,200

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For R2032									3,664,456,000,000.00	907,104,200,000	409,551,131,200
R2035 On 28/02/2035 Spot Bond			8.88000	99.95360	8.88000	8.88000			412,032,000,000,000.00	46,400,000,000	36,400,000,000
Total R2035 SPOT									12,032,000,000,000.00	46,400,000,000	36,400,000,000
Total For R2035									12,032,000,000,000.00	46,400,000,000	36,400,000,000
R2037 On 31/01/2037 Spot Bond			8.81000	100.94541	8.88500	100.22364			848,842,708,000,000.00	663,886,800,000	462,867,362,600
Total R2037 SPOT									18,842,708,000,000.00	663,886,800,000	462,867,362,600
Total For R2037									18,842,708,000,000.00	663,886,800,000	462,867,362,600
R204 On 21/12/2018 Spot Bond			7.41000	102.31756	7.47500	102.10147			349,543,788,072,000.00	2,071,463,399,200	770,168,390,300
Total R204 SPOT									19,543,788,072,000.00	071,463,399,200	770,168,390,300
Total For R204									19,543,788,072,000.00	071,463,399,200	770,168,390,300
R2044 On 31/01/2044 Spot Bond			8.84500	103.04659	8.92000	102.25719			274,369,910,000,000.00	144,078,000,000	321,108,613,100
Total R2044 SPOT									4,369,910,000,000.00	144,078,000,000	321,108,613,100
Total For R2044									4,369,910,000,000.00	144,078,000,000	321,108,613,100
R2048 On 28/02/2048 Spot Bond			8.84000	102.32995	8.91000	101.57207			215,583,840,000,000.00	476,876,000,000	465,973,146,500
Total R2048 SPOT									15,583,840,000,000.00	476,876,000,000	465,973,146,500
Total For R2048									15,583,840,000,000.00	476,876,000,000	465,973,146,500
R207 On 15/01/2020 Spot Bond			7.61500	98.67114	7.68500	98.39130			065,449,344,940,000.00	1,584,431,956,000	544,917,583,900
Total R207 SPOT									5,449,344,940,000.00	584,431,956,000	544,917,583,900
Total For R207									5,449,344,940,000.00	584,431,956,000	544,917,583,900
R208 On 31/03/2021 Spot Bond			7.77000	97.34676	7.84000	97.01818			942,683,686,680,000.00	893,524,284,000	568,922,168,000
Total R208 SPOT									12,683,686,680,000.00	893,524,284,000	568,922,168,000
Total For R208									12,683,686,680,000.00	893,524,284,000	568,922,168,000
R209 On 31/03/2036 Spot Bond			8.74500	78.14662	8.82000	77.55062			944,949,198,717,000.00	1,823,321,806,600	782,091,956,500
Total R209 SPOT									14,949,198,717,000.00	823,321,806,600	782,091,956,500
Total For R209									14,949,198,717,000.00	823,321,806,600	782,091,956,500
R210 On 31/03/2028 Spot Bond			1.70000	178.99963	1.70000	178.94051			8,725,860,980,000.00	5,132,859,400	40,096,035,600
Total R210 SPOT									8,725,860,980,000.00	5,132,859,400	40,096,035,600
Total For R210									8,725,860,980,000.00	5,132,859,400	40,096,035,600
R211 On 31/01/2017 Spot Bond			0.76000	135.30962	0.76000	135.26838			58,825,492,488,000.00	77,401,963,800	78,652,297,900
Total R211 SPOT									58,825,492,488,000.00	77,401,963,800	78,652,297,900
Total For R211									58,825,492,488,000.00	77,401,963,800	78,652,297,900
R212 On 31/01/2022 Spot Bond			1.57000	141.21239	1.62500	140.70614			429,725,093,442,000.00	273,710,250,600	134,955,145,100
Total R212 SPOT									9,725,093,442,000.00	273,710,250,600	134,955,145,100
Total For R212									9,725,093,442,000.00	273,710,250,600	134,955,145,100
R213 On 28/02/2031 Spot Bond			8.61000	88.94172	8.69000	88.31123			631,052,391,788,000.00	886,301,090,800	647,630,288,600
Total R213 SPOT									11,052,391,788,000.00	886,301,090,800	647,630,288,600

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 For R213									1,052,391,788,000.00	886,301,090,800	547,630,288,600
R214 On 28/02/2041 Spot Bond			8.77000	79.42882	8.84500	78.79779			802,762,430,370,000.00	1,459,836,081,000	759,040,479,500
Total R214 SPOT									12,762,430,370,000.00	459,836,081,000	759,040,479,500
Total For R214									12,762,430,370,000.00	459,836,081,000	759,040,479,500
R228C On 15/09/2015 Spot Bond			6.58500	98.92913	6.62000	98.90575			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			6.50500	95.84437	6.54000	95.80608			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			6.51500	92.81478	6.55000	92.76195			0.00	0	0
Total R230C SPOT									0.00	0	0
Total For R230C									0.00	0	0
R328C On 21/12/2015 Spot Bond			6.52500	97.26998	6.56000	97.23874			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			6.50500	94.22666	6.54000	94.18043			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			6.56500	91.18274	6.60000	91.12243			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			7.04500	87.49779	7.10500	87.38337			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			7.09500	84.42147	7.15500	84.28656			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			7.41500	80.79514	7.48000	80.63080			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			7.39500	77.95829	7.46000	77.77537			0.00	0	0
Total R334C SPOT									0.00	0	0
Total For R334C									0.00	0	0
R335C On 21/06/2019 Spot Bond			7.37500	75.23555	7.44000	75.03553			0.00	0	0
Total R335C SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For R335C										0.00	0	0
R336C On 21/12/2019 Spot Bond			7.36500	72.59091	7.43000	72.37524				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			7.57500	69.31757	7.64500	69.07339				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			7.55500	66.85789	7.62500	66.59993				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			7.69000	63.92944	7.76000	63.66125				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			7.66000	61.67682	7.73000	61.39740				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			7.63000	59.52079	7.70000	59.23117				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			7.60000	57.45674	7.67000	57.15790				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			7.56000	55.52272	7.63000	55.21532				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			7.52000	53.67451	7.59000	53.35935				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			8.09000	49.25665	8.16000	48.95099				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			8.05000	47.51362	8.12000	47.20289				0.00	0	0
Total R346C SPOT										0.00	0	0
Total For R346C										0.00	0	0
R347C On 21/06/2025 Spot Bond			8.01000	45.84993	8.08000	45.53474				0.00	0	0
Total R347C SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For R347C										0.00	0	0
R348C On 21/12/2025 Spot Bond			7.97000	44.26154	8.04000	43.94248				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			7.93000	42.74465	8.00000	42.42223				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			7.89000	41.29567	7.96000	40.97037				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			7.85000	39.91119	7.92000	39.58345				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			7.81000	38.58802	7.88000	38.25823				0.00	0	0
Total R352C SPOT										0.00	0	0
Total For R352C										0.00	0	0
RCSB0 On 15/07/2016 Spot Bond				101.42158		101.40012				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				102.13569		102.05829				0.00	0	0
Total RCSB05 SPOT										0.00	0	0
Total For RCSB05										0.00	0	0
RCSB0 On 17/01/2017 Spot Bond				101.04682		101.02491				0.00	0	0
Total RCSB06 SPOT										0.00	0	0
Total For RCSB06										0.00	0	0
RCSB0 On 10/12/2017 Spot Bond				100.89064		100.86652				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	32.11880	100.00000	32.04100				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	16.49169	100.00000	16.45130				0.00	0	0
Total RCSB2U SPOT										0.00	0	0
Total For RCSB2U										0.00	0	0
RCSB3 On 17/03/2017 Spot Bond			100.00000	30.39502	100.00000	30.32139				0.00	0	0
Total RCSB3U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For RCSB3U									0.00	0	0
RCSB4 On 07/11/2015 Spot Bond			100.00000	96.35759	100.00000	96.11051			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	41.86283	100.00000	41.76141			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	17.24659	100.00000	17.20481			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	21.07530	100.00000	21.02095			0.00	0	0
Total RDF01U SPOT									0.00	0	0
Total For RDF01U									0.00	0	0
RDF02 On 04/12/2020 Spot Bond			100.00000	8.80421	100.00000	8.77954			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	16.02428	100.00000	15.98296			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	12.98258	100.00000	12.94911			0.00	0	0
Total RDF04U SPOT									0.00	0	0
Total For RDF04U									0.00	0	0
RDF05 On 04/12/2019 Spot Bond			100.00000	9.98755	100.00000	9.96179			0.00	0	0
Total RDF05U SPOT									0.00	0	0
Total For RDF05U									0.00	0	0
RDFB0 On 11/03/2018 Spot Bond				100.76937		100.74797			0.00	0	0
Total RDFB02 SPOT									0.00	0	0
Total For RDFB02									0.00	0	0
RDFB0 On 22/03/2016 Spot Bond				100.71448		100.69440			0.00	800,000,000	400,000,000
Total RDFB03 SPOT									0.00	800,000,000	400,000,000
Total For RDFB03									0.00	800,000,000	400,000,000
RDFB0 On 27/11/2017 Spot Bond				101.08693		101.06570			0.00	0	0
Total RDFB04 SPOT									0.00	0	0
Total For RDFB04									0.00	0	0
RDFB0 On 27/11/2019 Spot Bond				101.14228		101.11996			0.00	100,000,000	50,000,000
Total RDFB05 SPOT									0.00	100,000,000	50,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For RDFB05									0.00	100,000,000	50,000,000
RDFC1 On 25/11/2015 Spot Bond				101.02864		101.00936			0.00	0	0
Total RDFC18 SPOT									0.00	0	0
Total For RDFC18									0.00	0	0
RDFC2 On 28/09/2015 Spot Bond				102.18630		102.22534			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				100.40764		100.44704			0.00	0	0
Total RDFC22 SPOT									0.00	0	0
Total For RDFC22									0.00	0	0
RDFC2 On 25/11/2015 Spot Bond				100.91319		100.95115			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				100.95149		100.99105			0.00	0	0
Total RDFC24 SPOT									0.00	0	0
Total For RDFC24									0.00	0	0
REB01 On 21/05/2018 Spot Bond				101.25291		101.23107			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				100.99648		101.03407			0.00	0	0
Total REBC01 SPOT									0.00	0	0
Total For REBC01									0.00	0	0
RED10 On 13/06/2017 Spot Bond				101.06020		101.11552			0.00	0	0
Total RED101 SPOT									0.00	0	0
Total For RED101									0.00	0	0
RES01I On 02/03/2018 Spot Bond			100.00000	17.32893	100.00000	17.28694			0.00	0	0
Total RES01U SPOT									0.00	0	0
Total For RES01U									0.00	0	0
RES02I On 02/03/2019 Spot Bond			100.00000	12.15624	100.00000	12.12679			0.00	0	0
Total RES02U SPOT									0.00	0	0
Total For RES02U									0.00	0	0
RES03I On 02/03/2020 Spot Bond			100.00000	10.07160	100.00000	10.04720			0.00	0	0
Total RES03U SPOT									0.00	0	0
Total For RES03U									0.00	0	0
RES04I On 02/03/2021 Spot Bond			100.00000	9.30655	100.00000	9.28401			0.00	0	0
Total RES04U SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For RES04U										0.00	0	0
RES12 On 20/08/2015 Spot Bond				101.25337		101.23385				0.00	0	0
Total RES12 SPOT										0.00	0	0
Total For RES12										0.00	0	0
RES15 On 12/11/2017 Spot Bond				102.10726		102.08563				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				101.57390		101.55232				0.00	0	0
Total RES18 SPOT										0.00	0	0
Total For RES18										0.00	0	0
RES24 On 09/09/2016 Spot Bond				100.85636		100.83538				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				100.28102		100.26218				0.00	0	0
Total RES27 SPOT										0.00	0	0
Total For RES27										0.00	0	0
RES29 On 28/11/2016 Spot Bond				101.04737		101.02654				0.00	0	0
Total RES29 SPOT										0.00	0	0
Total For RES29										0.00	0	0
RES30 On 07/03/2021 Spot Bond				100.84969		100.82792				0.00	0	0
Total RES30 SPOT										0.00	0	0
Total For RES30										0.00	0	0
RES31 On 02/10/2015 Spot Bond				100.22645		100.26464				0.00	0	0
Total RES31 SPOT										0.00	0	0
Total For RES31										0.00	0	0
RES32 On 20/10/2017 Spot Bond				99.94144		99.92182				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				87.49527		87.59682				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				85.40122		85.49017				0.00	0	0
Total RP006 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For RP006										0.00	0	0
RP007 On 30/04/2016 Spot Bond				94.50256		94.63910				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				93.75052		93.89401				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				100.54986		100.51908				0.00	0	0
Total RP013 SPOT										0.00	0	0
Total For RP013										0.00	0	0
RP014 On 27/09/2019 Spot Bond				82.97089		82.94930				0.00	0	0
Total RP014 SPOT										0.00	0	0
Total For RP014										0.00	0	0
RP016 On 10/12/2015 Spot Bond				97.14412		97.08907				0.00	0	0
Total RP016 SPOT										0.00	0	0
Total For RP016										0.00	0	0
RP018 On 12/02/2020 Spot Bond			12.35000	107.57020	12.35000	107.53460				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	16.00542	100.00000	15.96665				0.00	0	0
Total RP020 SPOT										0.00	0	0
Total For RP020										0.00	0	0
RP026 On 13/06/2016 Spot Bond				101.73522		101.71111				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	6.16862	100.00000	6.15384				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	33.57250	100.00000	33.49117				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	61.86326	100.00000	61.71339				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	14.35761	100.00000	14.25122				0.00	0	0
Total RPP08U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For RPP08U									0.00	0	0
RPP09I On 21/11/2016 Spot Bond			100.00000	45.30158	100.00000	45.19184			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				102.52245		102.61185			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				80.68791		80.69914			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			9.14000	105.99720	9.21000	105.65628			0.00	0	764,900,000
Total RW21 SPOT									0.00	0	764,900,000
Total For RW21									0.00	0	764,900,000
RW23 On 10/12/2023 Spot Bond			9.51500	100.91518	9.58500	100.49176			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			9.87000	103.77033	9.95000	103.14606			0.00	0	0
Total RW28 SPOT									0.00	0	0
Total For RW28									0.00	0	0
SBC2 On 28/04/2016 Spot Bond				97.10590		97.05585			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			7.88500	105.26470	7.92000	105.19716		20,501,000,000,000.00		2,600,000,000	1,300,000,000
Total SBK12 SPOT								20,501,000,000,000.00		2,600,000,000	1,300,000,000
Total For SBK12								20,501,000,000,000.00		2,600,000,000	1,300,000,000
SBK12/ On 25/11/2020 Spot Bond			10.00000	110.93100	10.00000	110.90200			0.00	0	0
Total SBK12/R157 SPOT									0.00	0	0
Total For SBK12/R157									0.00	0	0
SBK13 On 24/11/2016 Spot Bond				101.15245		101.12949			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			9.32000	101.90300	9.38000	101.75171			0.00	0	0
Total SBK14 SPOT									0.00	0	0
Total For SBK14									0.00	0	0
SBK15 On 23/01/2022 Spot Bond				100.58528		100.56536			0.00	0	0
Total SBK15 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For SBK15									0.00	0	0
SBK16 On 15/03/2023 Spot Bond				101.79087		101.76840			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				103.13351		103.11011			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				99.23336		99.21216			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				99.85025		99.82861			0.00	0	0
Total SBK19 SPOT									0.00	0	0
Total For SBK19									0.00	0	0
SBK20 On 02/12/2024 Spot Bond				101.19294		101.16643			0.00	0	0
Total SBK20 SPOT									0.00	0	0
Total For SBK20									0.00	0	0
SBK21 On 28/01/2025 Spot Bond				102.07207		102.04662			0.00	0	0
Total SBK21 SPOT									0.00	0	0
Total For SBK21									0.00	0	0
SBK22 On 28/05/2025 Spot Bond				101.32524		101.29879			0.00	0	0
Total SBK22 SPOT									0.00	0	0
Total For SBK22									0.00	0	0
SBK23 On 28/05/2027 Spot Bond			11.59500	101.37595	11.66500	101.02048			0.00	0	2,000,000,000
Total SBK23 SPOT									0.00	0	2,000,000,000
Total For SBK23									0.00	0	2,000,000,000
SBK9 On 10/04/2018 Spot Bond			8.91000	101.01330	8.97500	100.83567		42,411,600,000,000.00		4,760,000,000	2,374,800,000
Total SBK9 SPOT								12,411,600,000,000.00		4,760,000,000	2,374,800,000
Total For SBK9								12,411,600,000,000.00		4,760,000,000	2,374,800,000
SBN27 On 15/09/2015 Spot Bond			7.42500	105.46277	7.45500	105.43637			0.00	0	0
Total SBN27 SPOT									0.00	0	0
Total For SBN27									0.00	0	0
SBN29 On 15/09/2015 Spot Bond			8.00500	105.36353	8.04000	105.33465			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			7.18500	105.50390	7.21500	105.47816			0.00	0	0
Total SBN31 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For SBN31										0.00	0	0
SBN33 On 15/09/2017 Spot Bond			8.47000	102.33440	8.53000	102.19512				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			7.33000	105.47905	7.36000	105.45291				0.00	0	0
Total SBN34 SPOT										0.00	0	0
Total For SBN34										0.00	0	0
SBN35 On 15/09/2015 Spot Bond			8.04500	105.35669	8.08000	105.32771				0.00	0	0
Total SBN35 SPOT										0.00	0	0
Total For SBN35										0.00	0	0
SBN45 On 15/09/2017 Spot Bond				100.66203		100.64125				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				100.30809		100.28585				0.00	0	0
Total SBN51 SPOT										0.00	0	0
Total For SBN51										0.00	0	0
SBS13 On 22/09/2017 Spot Bond			7.96000	104.65889	8.02000	104.51704				0.00	0	0
Total SBS13 SPOT										0.00	0	0
Total For SBS13										0.00	0	0
SBS15 On 26/04/2016 Spot Bond				100.16341		100.14530				0.00	0	1,000,000,000
Total SBS15 SPOT										0.00	0	1,000,000,000
Total For SBS15										0.00	0	1,000,000,000
SBS16 On 22/09/2018 Spot Bond				100.52629		100.50503				0.00	0	0
Total SBS16 SPOT										0.00	0	0
Total For SBS16										0.00	0	0
SBS18 On 23/06/2018 Spot Bond				101.66963		101.64567				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			9.53000	103.54935	9.60000	103.20593				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			10.05000	101.69286	10.12000	101.21129				0.00	0	0
Total SBS20 SPOT										0.00	0	0
Total For SBS20										0.00	0	0
SBS21 On 15/05/2026 Spot Bond				101.44351		101.42074				0.00	0	0
Total SBS21 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For SBS21									0.00	0	0
SBS23 On 23/05/2017 Spot Bond				101.27190		101.25146			0.00	2,780,000,000	1,390,000,000
Total SBS23 SPOT									0.00	2,780,000,000	1,390,000,000
Total For SBS23									0.00	2,780,000,000	1,390,000,000
SBS24 On 24/05/2019 Spot Bond				102.14374		102.12199			0.00	0	0
Total SBS24 SPOT									0.00	0	0
Total For SBS24									0.00	0	0
SBS25 On 24/05/2019 Spot Bond			8.74000	101.69964	8.80500	101.46663			0.00	0	361,500,000
Total SBS25 SPOT									0.00	0	361,500,000
Total For SBS25									0.00	0	361,500,000
SBS26l On 28/02/2017 Spot Bond			100.00000	26.96903	100.00000	26.90868			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			9.53500	107.53315	9.60500	107.09278			0.00	0	2,570,000,000
Total SBS27 SPOT									0.00	0	2,570,000,000
Total For SBS27									0.00	0	2,570,000,000
SBS28 On 23/04/2017 Spot Bond				99.68777		99.66949			0.00	0	0
Total SBS28 SPOT									0.00	0	0
Total For SBS28									0.00	0	0
SBS29 On 12/06/2019 Spot Bond			8.77000	100.55691	8.83500	100.32267			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			10.06000	89.04165	10.13000	88.60122			0.00	0	0
Total SBS3 SPOT									0.00	0	0
Total For SBS3									0.00	0	0
SBS30 On 12/06/2019 Spot Bond				99.90111		99.88163			0.00	0	300,000,000
Total SBS30 SPOT									0.00	0	300,000,000
Total For SBS30									0.00	0	300,000,000
SBS31 On 27/06/2027 Spot Bond			9.80000	100.81366	9.87000	100.30352			0.00	0	0
Total SBS31 SPOT									0.00	0	0
Total For SBS31									0.00	0	0
SBS32 On 19/09/2017 Spot Bond				100.55890		100.53873			0.00	0	300,000,000
Total SBS32 SPOT									0.00	0	300,000,000
Total For SBS32									0.00	0	300,000,000
SBS33 On 19/09/2019 Spot Bond				100.57403		100.55332			0.00	0	0
Total SBS33 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For SBS33									0.00	0	0
SBS34 On 19/09/2024 Spot Bond			9.95000	104.15457	10.02000	103.71066			28,855,000,000,000.00	2,900,000,000	1,450,000,000
Total SBS34 SPOT									28,855,000,000,000.00	2,900,000,000	1,450,000,000
Total For SBS34									28,855,000,000,000.00	2,900,000,000	1,450,000,000
SBS35 On 29/01/2018 Spot Bond				101.57086		101.55117			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				101.63682		101.61659			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			9.05500	99.77387	9.12500	99.50033			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			10.22000	97.45505	10.29000	97.02847			30,660,000,000,000.00	3,000,000,000	1,500,000,000
Total SBS38 SPOT									30,660,000,000,000.00	3,000,000,000	1,500,000,000
Total For SBS38									30,660,000,000,000.00	3,000,000,000	1,500,000,000
SBS39 On 29/01/2030 Spot Bond			10.96000	95.53890	10.84000	96.32051			10,960,000,000,000.00	1,000,000,000	1,000,000,000
Total SBS39 SPOT									10,960,000,000,000.00	1,000,000,000	1,000,000,000
Total For SBS39									10,960,000,000,000.00	1,000,000,000	1,000,000,000
SBS4 On 16/11/2021 Spot Bond			9.47000	97.35366	9.54000	97.01035			0.00	0	577,600,000
Total SBS4 SPOT									0.00	0	577,600,000
Total For SBS4									0.00	0	577,600,000
SBS9 On 07/07/2016 Spot Bond			7.32500	104.08381	7.36000	104.03013			0.00	0	330,000,000
Total SBS9 SPOT									0.00	0	330,000,000
Total For SBS9									0.00	0	330,000,000
SBSI11 On 07/12/2023 Spot Bond			2.23500	277.61727	2.24000	277.42565			447,000,000,000.00	200,000,000	200,000,000
Total SBSI11 SPOT									447,000,000,000.00	200,000,000	200,000,000
Total For SBSI11									447,000,000,000.00	200,000,000	200,000,000
SBSI12 On 31/01/2017 Spot Bond			1.37000	134.08163	1.37000	134.03850			0.00	0	100,000,000
Total SBSI12 SPOT									0.00	0	100,000,000
Total For SBSI12									0.00	0	100,000,000
SCM10 On 15/09/2017 Spot Bond			100.00000	23.16263	100.00000	23.10652			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

Contract 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 SF2A2U									0.00	0	0
SF2BU On 11/02/2045 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total SF2BU SPOT									0.00	0	0
Total For SF2BU									0.00	0	0
SF2CU On 11/02/2045 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total SF2CU SPOT									0.00	0	0
Total For SF2CU									0.00	0	0
SF2DU On 11/02/2045 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total SF2DU SPOT									0.00	0	0
Total For SF2DU									0.00	0	0
SGI002 On 10/07/2017 Spot Bond				100.07814		100.11727			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	35.41260	100.00000	35.32681			0.00	0	0
Total SHF01 SPOT									0.00	0	0
Total For SHF01									0.00	0	0
SHI02 On 01/10/2021 Spot Bond				82.63494		82.63494			0.00	0	0
Total SHI02 SPOT									0.00	0	0
Total For SHI02									0.00	0	0
SHI05 On 31/01/2017 Spot Bond			2.03000	132.76988	2.03000	132.72478			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	101.85203	6.50000	101.83423			0.00	0	0
Total SHPCBU SPOT									0.00	0	0
Total For SHPCBU									0.00	0	0
SHS01 On 15/12/2016 Spot Bond				101.67268		101.65094			0.00	0	300,000,000
Total SHS01 SPOT									0.00	0	300,000,000
Total For SHS01									0.00	0	300,000,000
SHS04 On 29/06/2017 Spot Bond				101.80548		101.78342			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			8.57000	100.73940	8.63000	100.61024		17,140,000,000,000.00	2,000,000,000	1,263,500,000	
Total SHS05 SPOT								17,140,000,000,000.00	2,000,000,000	1,263,500,000	
Total For SHS05								17,140,000,000,000.00	2,000,000,000	1,263,500,000	
SHS06 On 12/12/2017 Spot Bond				101.45030		101.42758			0.00	0	0
Total SHS06 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For SHS06										0.00	0	0
SHS07 On 10/04/2016 Spot Bond				100.29045		100.26918				0.00	0	0
Total SHS07 SPOT										0.00	0	0
Total For SHS07										0.00	0	0
SHS08 On 21/05/2016 Spot Bond				100.43128		100.47124				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	37.80931	100.00000	37.71772				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	110.93100	10.00000	110.90200				0.00	0	0
Total SHS11U/JIBAR SPOT										0.00	0	0
Total For SHS11U/JIBAR										0.00	0	0
SHS12 On 12/12/2016 Spot Bond				100.74712		100.72567				0.00	0	0
Total SHS12 SPOT										0.00	0	0
Total For SHS12										0.00	0	0
SHS14 On 17/06/2017 Spot Bond				100.70243		100.68102				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	53.48483	100.00000	53.35526				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	41.55643	100.00000	41.45576				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	43.02649	100.00000	42.92226				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			9.41000	104.88773	9.47000	104.82454				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				99.86197		99.90794				0.00	0	0
Total SHS20 SPOT										0.00	0	0
Total For SHS20										0.00	0	0
SHS22 On 23/02/2020 Spot Bond				101.18705		101.16477				0.00	0	0
Total SHS22 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For SHS22									0.00	0	0
SHS23 On 29/06/2018 Spot Bond				100.38699		100.36524			0.00	0	0
Total SHS23 SPOT									0.00	0	0
Total For SHS23									0.00	0	0
SHS24 On 29/06/2020 Spot Bond				100.40142		100.37886			0.00	0	0
Total SHS24 SPOT									0.00	0	0
Total For SHS24									0.00	0	0
SHS25 On 29/06/2020 Spot Bond			9.67000	101.09114	9.74000	100.79395			0.00	0	5,500,000
Total SHS25 SPOT									0.00	0	5,500,000
Total For SHS25									0.00	0	5,500,000
SHS26 On 29/06/2020 Spot Bond				100.30169		100.34552			0.00	0	0
Total SHS26 SPOT									0.00	0	0
Total For SHS26									0.00	0	0
SLI2 On 15/08/2016 Spot Bond			7.93500	105.76725	7.97000	105.70835		22,059,300,000,000.00	2,780,000,000	1,640,000,000	
Total SLI2 SPOT								22,059,300,000,000.00	2,780,000,000	1,640,000,000	
Total For SLI2								22,059,300,000,000.00	2,780,000,000	1,640,000,000	
SLI3 On 15/08/2018 Spot Bond			9.06000	102.69094	9.12500	102.49543		14,496,000,000,000.00	1,600,000,000	800,000,000	
Total SLI3 SPOT								14,496,000,000,000.00	1,600,000,000	800,000,000	
Total For SLI3								14,496,000,000,000.00	1,600,000,000	800,000,000	
SNT01 On 15/09/2017 Spot Bond			8.47000	102.33440	8.53000	102.19512		63,863,800,000,000.00	7,540,000,000	3,770,000,000	
Total SNT01 SPOT								63,863,800,000,000.00	7,540,000,000	3,770,000,000	
Total For SNT01								63,863,800,000,000.00	7,540,000,000	3,770,000,000	
SPDA2 On 21/08/2016 Spot Bond				101.18307		101.16246		0.00	0	0	
Total SPDA2 SPOT								0.00	0	0	
Total For SPDA2								0.00	0	0	
SPDA3 On 21/08/2015 Spot Bond				101.18854		101.16916		0.00	0	1,600,000,000	
Total SPDA3 SPOT								0.00	0	1,600,000,000	
Total For SPDA3								0.00	0	1,600,000,000	
SPDA4 On 21/08/2017 Spot Bond				101.57431		101.55391		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				101.07931		101.12004		0.00	0	0	
Total SPDA5 SPOT								0.00	0	0	
Total For SPDA5								0.00	0	0	
SPDA6 On 21/08/2024 Spot Bond				101.10843		101.15027		0.00	0	0	
Total SPDA6 SPOT								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For SPDA6									0.00	0	0
SPG00 On 31/10/2016 Spot Bond				101.15707		101.13450			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			8.17000	101.79746	8.23000	101.72076			0.00	0	0
Total SSA01 SPOT									0.00	0	0
Total For SSA01									0.00	0	0
SSA04 On 16/04/2016 Spot Bond				100.18602		100.16814			0.00	0	0
Total SSA04 SPOT									0.00	0	0
Total For SSA04									0.00	0	0
SSA05 On 16/04/2018 Spot Bond				100.01911		99.99991			0.00	200,000,000	200,000,000
Total SSA05 SPOT									0.00	200,000,000	200,000,000
Total For SSA05									0.00	200,000,000	200,000,000
SSA06 On 16/04/2020 Spot Bond			9.36000	97.10940	9.43000	96.82981		9,360,000,000,000.00	1,000,000,000	660,700,000	
Total SSA06 SPOT								9,360,000,000,000.00	1,000,000,000	660,700,000	
Total For SSA06								9,360,000,000,000.00	1,000,000,000	660,700,000	
SSN00 On 01/03/2017 Spot Bond				101.03277		101.01039			0.00	0	0
Total SSN001 SPOT									0.00	0	0
Total For SSN001									0.00	0	0
SSN00 On 26/03/2017 Spot Bond				100.47919		100.45609			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				99.79339		99.77234			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			9.34000	90.71641	9.41000	90.41138			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			9.34000	90.71641	9.41000	90.41138			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			9.03500	93.56264	9.10500	93.29668			0.00	0	0
Total SSN007 SPOT									0.00	0	0
Total For SSN007									0.00	0	0
SSN00 On 18/06/2017 Spot Bond				100.64272		100.62042			0.00	0	0
Total SSN008 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For SSN008										0.00	0	0
SSN00: On 15/09/2017 Spot Bond			7.95000	103.34777	8.01000	103.20814				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			2.34000	115.05791	2.35000	114.91970				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			8.72000	98.46292	8.78500	98.25331				0.00	0	0
Total SSN012 SPOT										0.00	0	0
Total For SSN012										0.00	0	0
SSN01: On 26/08/2018 Spot Bond			8.50000	101.12623	8.50000	101.17247				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			10.19000	102.79536	10.26000	102.29572				0.00	0	0
Total SSN017 SPOT										0.00	0	0
Total For SSN017										0.00	0	0
SSN01: On 02/09/2016 Spot Bond				100.90166		100.88171				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			10.48000	76.15400	10.56000	75.64863				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				99.91968		99.89947				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				99.95887		100.00000				0.00	0	0
Total SSN026 SPOT										0.00	0	0
Total For SSN026										0.00	0	0
SSN02: On 25/09/2019 Spot Bond				100.49454		100.47189				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				99.95406		100.00000				0.00	0	0
Total SSN028 SPOT										0.00	0	0
Total For SSN028										0.00	0	0
SSN02: On 07/12/2023 Spot Bond				100.37633		100.42727				0.00	0	0
Total SSN029 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For SSN029										0.00	0	0
SSN03 On 24/05/2017 Spot Bond				101.06691		101.11038				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				100.58864		100.63298				0.00	0	0
Total SSN033 SPOT										0.00	0	0
Total For SSN033										0.00	0	0
SSN03 On 02/06/2020 Spot Bond				101.01020		100.98780				0.00	0	0
Total SSN034 SPOT										0.00	0	0
Total For SSN034										0.00	0	0
SY1234 On 26/08/2015 Spot Bond				99.21934		99.25565				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				99.87737		99.91241				0.00	0	0
Total SY1235 SPOT										0.00	0	0
Total For SY1235										0.00	0	0
SY1237 On 28/07/2015 Spot Bond				98.66442		98.62928				0.00	0	0
Total SY1237 SPOT										0.00	0	0
Total For SY1237										0.00	0	0
SY1238 On 28/07/2015 Spot Bond				98.66395		98.62879				0.00	0	0
Total SY1238 SPOT										0.00	0	0
Total For SY1238										0.00	0	0
SY1239 On 04/08/2015 Spot Bond				98.76829		98.73310				0.00	0	0
Total SY1239 SPOT										0.00	0	0
Total For SY1239										0.00	0	0
SY1240 On 14/08/2015 Spot Bond				99.45068		99.48612				0.00	0	0
Total SY1240 SPOT										0.00	0	0
Total For SY1240										0.00	0	0
SY1241 On 18/08/2015 Spot Bond				99.38333		99.41857				0.00	0	0
Total SY1241 SPOT										0.00	0	0
Total For SY1241										0.00	0	0
SY1242 On 17/08/2015 Spot Bond				99.39741		99.43286				0.00	0	0
Total SY1242 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For SY1242										0.00	0	0
SY1242 On 17/08/2015 Spot Bond				99.39912		99.43447				0.00	0	0
Total SY1243 SPOT										0.00	0	0
Total For SY1243										0.00	0	0
SY1244 On 18/08/2015 Spot Bond				99.37969		99.41514				0.00	0	0
Total SY1244 SPOT										0.00	0	0
Total For SY1244										0.00	0	0
SY1246 On 21/08/2015 Spot Bond				99.32652		99.36197				0.00	0	0
Total SY1246 SPOT										0.00	0	0
Total For SY1246										0.00	0	0
SY1247 On 28/08/2015 Spot Bond				99.20150		99.23699				0.00	0	0
Total SY1247 SPOT										0.00	0	0
Total For SY1247										0.00	0	0
SY1248 On 08/09/2015 Spot Bond				99.00108		99.03675				0.00	0	0
Total SY1248 SPOT										0.00	0	0
Total For SY1248										0.00	0	0
SY1249 On 10/09/2015 Spot Bond				98.97123		99.00671				0.00	0	0
Total SY1249 SPOT										0.00	0	0
Total For SY1249										0.00	0	0
SY1250 On 16/09/2015 Spot Bond				98.87285		98.90807				0.00	0	0
Total SY1250 SPOT										0.00	0	0
Total For SY1250										0.00	0	0
SY1251 On 22/07/2015 Spot Bond				99.57139		99.58478				0.00	0	0
Total SY1251 SPOT										0.00	0	0
Total For SY1251										0.00	0	0
SZ18 On 30/09/2015 Spot Bond			6.39500	104.87194	6.42500	104.84734				0.00	0	0
Total SZ18 SPOT										0.00	0	0
Total For SZ18										0.00	0	0
SZ25 On 30/09/2025 Spot Bond			8.80000	103.96121	8.87000	103.46870				0.00	0	0
Total SZ25 SPOT										0.00	0	0
Total For SZ25										0.00	0	0
T12A10 On 21/02/2048 Spot Bond				101.10116		101.14271				0.00	0	0
Total T12A10 SPOT										0.00	0	0
Total For T12A10										0.00	0	0
T12A11 On 21/02/2048 Spot Bond				101.23736		101.21579				0.00	0	0
Total T12A11 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For T12A11										0.00	0	0
T12A12 On 21/02/2048 Spot Bond			9.26500	100.70782	9.33500	100.51413				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	61.96526	100.00000	61.81514				0.00	0	0
Total TF108U SPOT										0.00	0	0
Total For TF108U										0.00	0	0
TFS110 On 18/04/2016 Spot Bond				99.94725		99.92951				0.00	0	0
Total TFS110 SPOT										0.00	0	0
Total For TFS110										0.00	0	0
TFS112 On 02/05/2016 Spot Bond				101.42396		101.40489				0.00	0	0
Total TFS112 SPOT										0.00	0	0
Total For TFS112										0.00	0	0
TFS117 On 02/09/2018 Spot Bond				100.46791		100.44788				0.00	0	0
Total TFS117 SPOT										0.00	0	0
Total For TFS117										0.00	0	0
TFS122 On 20/03/2017 Spot Bond				100.47654		100.45733				0.00	0	0
Total TFS122 SPOT										0.00	0	0
Total For TFS122										0.00	0	0
TFS123 On 20/03/2019 Spot Bond				100.50023		100.48007				0.00	0	0
Total TFS123 SPOT										0.00	0	0
Total For TFS123										0.00	0	0
TFS131 On 21/05/2015 Spot Bond				101.04026						0.00	0	0
TFS131 On 20/11/2015 Spot Bond			100.00000	88.06524	100.00000	87.94085				0.00	0	0
Total TFS131 SPOT										0.00	0	0
Total For TFS131										0.00	0	0
TFS132 On 29/07/2015 Spot Bond				102.86723		102.94168				0.00	0	0
Total TFS132 SPOT										0.00	0	0
Total For TFS132										0.00	0	0
TFS133 On 28/07/2016 Spot Bond				101.46415		101.50302				0.00	0	0
Total TFS133 SPOT										0.00	0	0
Total For TFS133										0.00	0	0
TFS134 On 28/04/2016 Spot Bond				101.45547		101.49461				0.00	0	0
Total TFS134 SPOT										0.00	0	0
Total For TFS134										0.00	0	0
TFS135 On 06/07/2018 Spot Bond				100.22641		100.20551				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TFS135 SPOT										0.00	0	0
Total For TFS135										0.00	0	0
TFS13€ On 06/07/2020 Spot Bond				100.23196		100.21054				0.00	0	0
Total TFS136 SPOT										0.00	0	0
Total For TFS136										0.00	0	0
TFS83 On 28/07/2015 Spot Bond				101.53686		101.51822				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			7.58500	105.16645	7.62000	105.11038				0.00	0	0
Total TFS84 SPOT										0.00	0	0
Total For TFS84										0.00	0	0
TH10A On 18/10/2038 Spot Bond				99.87673		99.91778				0.00	0	0
Total TH10A1 SPOT										0.00	0	0
Total For TH10A1										0.00	0	0
TH10A On 18/10/2038 Spot Bond				99.87345		99.91559				0.00	0	0
Total TH10A2 SPOT										0.00	0	0
Total For TH10A2										0.00	0	0
TH10A On 18/07/2017 Spot Bond			7.83000	99.97879	7.83000	99.95758				0.00	0	0
Total TH10A3 SPOT										0.00	0	0
Total For TH10A3										0.00	0	0
TH10A On 18/07/2017 Spot Bond				99.87854		99.91899				0.00	0	0
Total TH10A4 SPOT										0.00	0	0
Total For TH10A4										0.00	0	0
TH10A On 18/07/2017 Spot Bond				99.87444		99.91625				0.00	0	0
Total TH10A5 SPOT										0.00	0	0
Total For TH10A5										0.00	0	0
TH10A On 18/07/2017 Spot Bond				99.86575		99.91045				0.00	0	0
Total TH10A6 SPOT										0.00	0	0
Total For TH10A6										0.00	0	0
TH10A On 18/10/2038 Spot Bond				99.87854		99.91899				0.00	0	0
Total TH10A7 SPOT										0.00	0	0
Total For TH10A7										0.00	0	0
TH10A On 18/10/2038 Spot Bond				99.87444		99.91625				0.00	0	0
Total TH10A8 SPOT										0.00	0	0
Total For TH10A8										0.00	0	0
TH10A On 18/07/2017 Spot Bond			7.16000	99.98057	7.16000	99.96114				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TH10A9 SPOT										0.00	0	0
Total For TH10A9										0.00	0	0
TH10B ¹ On 18/10/2038 Spot Bond				99.86640		99.91089				0.00	0	0
Total TH10B1 SPOT										0.00	0	0
Total For TH10B1										0.00	0	0
TH10B ² On 18/07/2017 Spot Bond				99.86706		99.91133				0.00	0	0
Total TH10B2 SPOT										0.00	0	0
Total For TH10B2										0.00	0	0
TH10C ¹ On 18/10/2038 Spot Bond				99.85132		99.90083				0.00	0	0
Total TH10C1 SPOT										0.00	0	0
Total For TH10C1										0.00	0	0
TH10C ² On 18/07/2017 Spot Bond				99.85344		99.90225				0.00	0	0
Total TH10C2 SPOT										0.00	0	0
Total For TH10C2										0.00	0	0
TH10D ¹ On 18/10/2038 Spot Bond				99.78907		99.85928				0.00	0	0
Total TH10D1 SPOT										0.00	0	0
Total For TH10D1										0.00	0	0
TH10D ² On 18/07/2017 Spot Bond				99.79644		99.86421				0.00	0	0
Total TH10D2 SPOT										0.00	0	0
Total For TH10D2										0.00	0	0
TH11A ¹ On 18/07/2041 Spot Bond				99.87870		99.91910				0.00	0	0
Total TH11A1 SPOT										0.00	0	0
Total For TH11A1										0.00	0	0
TH11A ² On 18/07/2041 Spot Bond				99.87345		99.91559				0.00	0	0
Total TH11A2 SPOT										0.00	0	0
Total For TH11A2										0.00	0	0
TH11A ³ On 18/07/2018 Spot Bond			8.73000	99.90563	8.73000	99.95280				0.00	0	0
Total TH11A3 SPOT										0.00	0	0
Total For TH11A3										0.00	0	0
TH11A ⁴ On 18/07/2041 Spot Bond				99.63144		99.67213				0.00	0	0
Total TH11A4 SPOT										0.00	0	0
Total For TH11A4										0.00	0	0
TH11A ⁵ On 18/07/2041 Spot Bond				99.87444		99.91625				0.00	0	0
Total TH11A5 SPOT										0.00	0	0
Total For TH11A5										0.00	0	0
TH11A ⁶ On 18/07/2041 Spot Bond			8.88000	98.14865	8.94500	98.02958				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TH11A6 SPOT										0.00	0	0
Total For TH11A6										0.00	0	0
TH11A7 On 18/07/2041 Spot Bond				99.52216		99.50365				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				99.94212		99.92266				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				99.86607		99.91067				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				99.86787		99.91188				0.00	0	0
Total TH11B2 SPOT										0.00	0	0
Total For TH11B2										0.00	0	0
TH11B3 On 18/07/2041 Spot Bond				99.93923		99.91881				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				99.85165		99.90105				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				99.85230		99.90149				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				99.93411		99.91197				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				99.80054		99.86694				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				99.79988		99.86650				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				99.90745		99.87638				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				101.08658		101.12760				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TH12A1 SPOT										0.00	0	0
Total For TH12A1										0.00	0	0
TH12A1 On 21/08/2019 Spot Bond				101.12300		101.16538				0.00	0	0
Total TH12A2 SPOT										0.00	0	0
Total For TH12A2										0.00	0	0
TH12A2 On 21/08/2019 Spot Bond			9.21500	103.53151	9.28500	103.27161				0.00	0	0
Total TH12A3 SPOT										0.00	0	0
Total For TH12A3										0.00	0	0
TH12A3 On 21/02/2048 Spot Bond				101.10116		101.14271				0.00	0	0
Total TH12A4 SPOT										0.00	0	0
Total For TH12A4										0.00	0	0
TH12A4 On 21/02/2048 Spot Bond				101.15211		101.19561				0.00	0	0
Total TH12A5 SPOT										0.00	0	0
Total For TH12A5										0.00	0	0
TH12A5 On 21/08/2019 Spot Bond			9.12500	101.46646	9.19500	101.20953				0.00	0	0
Total TH12A6 SPOT										0.00	0	0
Total For TH12A6										0.00	0	0
TH12A6 On 21/08/2019 Spot Bond				101.17538		101.15492				0.00	0	0
Total TH12A7 SPOT										0.00	0	0
Total For TH12A7										0.00	0	0
TH12A7 On 21/08/2019 Spot Bond				101.23736		101.21579				0.00	0	0
Total TH12A8 SPOT										0.00	0	0
Total For TH12A8										0.00	0	0
TH12A8 On 21/02/2048 Spot Bond			9.23500	100.22425	9.30500	100.04169				0.00	0	0
Total TH12A9 SPOT										0.00	0	0
Total For TH12A9										0.00	0	0
TH12A9 On 21/08/2019 Spot Bond				101.21757		101.26356				0.00	0	0
Total TH12B1 SPOT										0.00	0	0
Total For TH12B1										0.00	0	0
TH12B1 On 21/02/2048 Spot Bond				101.21757		101.26356				0.00	0	0
Total TH12B2 SPOT										0.00	0	0
Total For TH12B2										0.00	0	0
TH12B2 On 21/08/2019 Spot Bond				101.30705		101.28425				0.00	0	0
Total TH12B3 SPOT										0.00	0	0
Total For TH12B3										0.00	0	0
TH12B3 On 21/02/2048 Spot Bond				101.30705		101.28425				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TH12B4 SPOT										0.00	0	0
Total For TH12B4										0.00	0	0
TH12C:On 21/08/2019 Spot Bond				101.33381		101.38421				0.00	0	0
Total TH12C1 SPOT										0.00	0	0
Total For TH12C1										0.00	0	0
TH12C:On 21/08/2019 Spot Bond				101.33381		101.38421				0.00	0	0
Total TH12C2 SPOT										0.00	0	0
Total For TH12C2										0.00	0	0
TH12C:On 21/08/2019 Spot Bond				101.43087		101.40587				0.00	0	0
Total TH12C3 SPOT										0.00	0	0
Total For TH12C3										0.00	0	0
TH12C:On 21/02/2048 Spot Bond				101.42932		101.40435				0.00	0	0
Total TH12C4 SPOT										0.00	0	0
Total For TH12C4										0.00	0	0
TH12D:On 21/08/2019 Spot Bond				101.80404		101.87243				0.00	0	0
Total TH12D1 SPOT										0.00	0	0
Total For TH12D1										0.00	0	0
TH12D:On 21/02/2048 Spot Bond				101.80404		101.87243				0.00	0	0
Total TH12D2 SPOT										0.00	0	0
Total For TH12D2										0.00	0	0
TH12D:On 21/08/2019 Spot Bond				102.12044		102.08636				0.00	0	0
Total TH12D3 SPOT										0.00	0	0
Total For TH12D3										0.00	0	0
TH12D:On 21/02/2048 Spot Bond				101.92360		101.88981				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				99.94204		99.92255				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	5.75548	101.06155	5.74126				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total THE8A3 SPOT										0.00	0	0
Total For THE8A3										0.00	0	0
THE8B On 18/04/2036 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total THE8B1 SPOT										0.00	0	0
Total For THE8B1										0.00	0	0
THE8C On 18/04/2036 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total THE8C1 SPOT										0.00	0	0
Total For THE8C1										0.00	0	0
THE8D On 18/04/2036 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total THE8D1 SPOT										0.00	0	0
Total For THE8D1										0.00	0	0
THE9A On 18/07/2016 Spot Bond				100.14607		100.12789				0.00	0	0
Total THE9A1 SPOT										0.00	0	0
Total For THE9A1										0.00	0	0
THE9A On 18/01/2016 Spot Bond				99.94324		99.92416				0.00	0	340,000,000
Total THE9A2 SPOT										0.00	0	340,000,000
Total For THE9A2										0.00	0	340,000,000
THE9A On 18/07/2016 Spot Bond				100.27841		100.25993				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				99.94324		99.92416				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				99.94244		99.92309				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				99.94204		99.92255				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				99.94372		99.92480				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				99.94244		99.92309				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				99.93803		99.91720				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total THE9B1 SPOT									0.00	0	0
Total For THE9B1									0.00	0	0
THE9B:On 18/07/2039 Spot Bond				99.93803		99.91720			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				99.93803		99.91720			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				99.93163		99.90866			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				99.93004		99.90653			0.00	0	0
Total THE9C2 SPOT									0.00	0	0
Total For THE9C2									0.00	0	0
THE9C:On 18/07/2016 Spot Bond				99.93203		99.90919			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				99.90029		99.86679			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				99.89832		99.86416			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				99.89911		99.86521			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			9.49500	89.72251	9.56500	89.46957		75,960,000,000,000.00	8,000,000,000	4,100,000,000	
Total TL20 SPOT								'5,960,000,000,000.00	8,000,000,000	4,100,000,000	
Total For TL20								'5,960,000,000,000.00	8,000,000,000	4,100,000,000	
TL20/R:On 25/11/2020 Spot Bond			10.00000	110.93100	10.00000	110.90200		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			8.22000	103.72870	8.28000	103.57939		133,164,000,000,000.00	16,200,000,000	13,100,000,000	
Total TN17 SPOT								13,164,000,000,000.00	16,200,000,000	13,100,000,000	
Total For TN17								13,164,000,000,000.00	16,200,000,000	13,100,000,000	
TN20 On 17/09/2020 Spot Bond			9.50000	107.46455	9.57000	107.14982		289,379,500,000,000.00	30,461,000,000	11,784,300,000	

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 TN20 SPOT									19,379,500,000,000.00	30,461,000,000	11,784,300,000
Total For TN20									19,379,500,000,000.00	30,461,000,000	11,784,300,000
TN20U On 14/04/2020 Spot Bond			100.00000	1.45168	100.00000	1.44816			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			9.78000	107.79235	9.85000	107.35854			240,001,200,000,000.00	24,540,000,000	11,935,000,000
Total TN23 SPOT									10,001,200,000,000.00	24,540,000,000	11,935,000,000
Total For TN23									10,001,200,000,000.00	24,540,000,000	11,935,000,000
TN25 On 19/08/2025 Spot Bond			9.91000	101.28843	9.98000	100.83000			271,534,000,000,000.00	27,400,000,000	13,200,000,000
Total TN25 SPOT									1,534,000,000,000.00	27,400,000,000	13,200,000,000
Total For TN25									1,534,000,000,000.00	27,400,000,000	13,200,000,000
TN27 On 14/11/2027 Spot Bond			9.95000	94.15888	10.02000	93.67009			143,280,000,000,000.00	14,400,000,000	9,795,500,000
Total TN27 SPOT									13,280,000,000,000.00	14,400,000,000	9,795,500,000
Total For TN27									13,280,000,000,000.00	14,400,000,000	9,795,500,000
TN30 On 09/10/2030 Spot Bond			10.38500	103.67757	10.46000	103.07966			41,540,000,000,000.00	4,000,000,000	2,000,000,000
Total TN30 SPOT									1,540,000,000,000.00	4,000,000,000	2,000,000,000
Total For TN30									1,540,000,000,000.00	4,000,000,000	2,000,000,000
TN40 On 09/10/2040 Spot Bond			10.69500	103.35014	10.77000	102.67079			0.00	0	2,100,000,000
Total TN40 SPOT									0.00	0	2,100,000,000
Total For TN40									0.00	0	2,100,000,000
TNF16 On 10/06/2016 Spot Bond				100.74070		100.72067			0.00	2,000,000,000	500,000,000
Total TNF16 SPOT									0.00	2,000,000,000	500,000,000
Total For TNF16									0.00	2,000,000,000	500,000,000
TNF18 On 22/08/2018 Spot Bond				101.01139		100.99102			0.00	20,000,000,000	10,000,000,000
Total TNF18 SPOT									0.00	20,000,000,000	10,000,000,000
Total For TNF18									0.00	20,000,000,000	10,000,000,000
TORQ2 On 15/04/2022 Spot Bond				101.30648		101.28592			0.00	0	0
Total TORQ2 SPOT									0.00	0	0
Total For TORQ2									0.00	0	0
TORQ3 On 15/04/2022 Spot Bond				101.33913		101.31804			0.00	0	0
Total TORQ3 SPOT									0.00	0	0
Total For TORQ3									0.00	0	0
TORQ4 On 15/04/2022 Spot Bond				101.34248		101.32134			0.00	0	0
Total TORQ4 SPOT									0.00	0	0
Total For TORQ4									0.00	0	0
TORQ5 On 15/04/2022 Spot Bond				101.50356		101.47982			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TORQ5 SPOT										0.00	0	0
Total For TORQ5										0.00	0	0
TORQ6 On 15/04/2022 Spot Bond				101.83752		101.80839				0.00	0	0
Total TORQ6 SPOT										0.00	0	0
Total For TORQ6										0.00	0	0
TORQ7 On 15/08/2025 Spot Bond				101.34084		101.31972				0.00	0	0
Total TORQ7 SPOT										0.00	0	0
Total For TORQ7										0.00	0	0
TPDA0 On 25/11/2020 Spot Bond			10.00000	110.93100	10.00000	110.90200				0.00	0	0
Total TPDA01/JIBAR SPOT										0.00	0	0
Total For TPDA01/JIBAR										0.00	0	0
TPDA0 On 05/04/2017 Spot Bond				100.22590		100.20530				0.00	2,000,000,000	500,000,000
Total TPDA02 SPOT										0.00	2,000,000,000	500,000,000
Total For TPDA02										0.00	2,000,000,000	500,000,000
TPDA0 On 05/04/2018 Spot Bond				100.23034		100.20934				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				100.13334		100.11374				0.00	0	0
Total TPDA04 SPOT										0.00	0	0
Total For TPDA04										0.00	0	0
TPDA0 On 10/04/2019 Spot Bond				99.82381		99.80314				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	99.62592	10.00000	99.59925				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	99.63522	9.75000	99.60921				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	9.64497	100.00000	9.62010				0.00	0	0
Total TR32 SPOT										0.00	0	0
Total For TR32										0.00	0	0
TRAA1 On 14/06/2024 Spot Bond				100.57514		100.61548				0.00	0	0
Total TRAA1 SPOT										0.00	0	0
Total For TRAA1										0.00	0	0
TRAA2 On 14/06/2024 Spot Bond				100.60998		100.65276				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TRAA2 SPOT										0.00	0	0
Total For TRAA2										0.00	0	0
TRAA3I On 14/06/2024 Spot Bond			100.00000	8.28259	100.00000	8.26252				0.00	0	0
Total TRAA3U SPOT										0.00	0	0
Total For TRAA3U										0.00	0	0
TRAA4I On 14/06/2024 Spot Bond			100.00000	8.82403	100.00000	8.80266				0.00	0	0
Total TRAA4U SPOT										0.00	0	0
Total For TRAA4U										0.00	0	0
TRAB1 On 14/06/2024 Spot Bond				100.62933		100.67344				0.00	0	0
Total TRAB1 SPOT										0.00	0	0
Total For TRAB1										0.00	0	0
TRAB2I On 14/06/2024 Spot Bond			100.00000	9.14890	100.00000	9.12673				0.00	0	0
Total TRAB2U SPOT										0.00	0	0
Total For TRAB2U										0.00	0	0
TRAC1 On 14/06/2024 Spot Bond				100.63319		100.67758				0.00	0	300,000,000
Total TRAC1 SPOT										0.00	0	300,000,000
Total For TRAC1										0.00	0	300,000,000
TRAC2 On 14/06/2024 Spot Bond			100.00000	9.41962	100.00000	9.39680				0.00	0	0
Total TRAC2U SPOT										0.00	0	0
Total For TRAC2U										0.00	0	0
TRAD1 On 14/06/2024 Spot Bond				100.74116		100.79311				0.00	0	0
Total TRAD1 SPOT										0.00	0	0
Total For TRAD1										0.00	0	0
TRAD2 On 14/06/2024 Spot Bond			100.00000	12.72244	100.00000	12.69161				0.00	0	0
Total TRAD2U SPOT										0.00	0	0
Total For TRAD2U										0.00	0	0
TRAE1 On 14/06/2024 Spot Bond				100.97845		101.04707				0.00	0	0
Total TRAE1 SPOT										0.00	0	0
Total For TRAE1										0.00	0	0
TRAE2I On 14/06/2024 Spot Bond			100.00000	16.35013	100.00000	16.31052				0.00	0	0
Total TRAE2U SPOT										0.00	0	0
Total For TRAE2U										0.00	0	0
TSE01L On 31/07/2019 Spot Bond			100.00000	13.77312	100.00000	13.73976				0.00	0	0
Total TSE01U SPOT										0.00	0	0
Total For TSE01U										0.00	0	0
TSP17I On 23/07/2015 Spot Bond				99.83543		99.87200				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TSP171 SPOT										0.00	0	0
Total For TSP171										0.00	0	0
TSP172 On 06/08/2015 Spot Bond				99.57549		99.61240				0.00	0	0
Total TSP172 SPOT										0.00	0	0
Total For TSP172										0.00	0	0
TSP173 On 20/08/2015 Spot Bond				99.30889		99.34625				0.00	0	0
Total TSP173 SPOT										0.00	0	0
Total For TSP173										0.00	0	0
TSP174 On 03/09/2015 Spot Bond				99.04436		99.08184				0.00	0	0
Total TSP174 SPOT										0.00	0	0
Total For TSP174										0.00	0	0
TSP175 On 17/09/2015 Spot Bond				104.59384		104.67105				0.00	0	0
Total TSP175 SPOT										0.00	0	0
Total For TSP175										0.00	0	0
TSP177 On 15/10/2015 Spot Bond				103.39536		103.47166				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				97.99071		98.02827				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				97.49930		97.53634				0.00	0	0
Total TSP179 SPOT										0.00	0	0
Total For TSP179										0.00	0	0
TSP180 On 10/12/2015 Spot Bond				97.18856		97.22629				0.00	0	0
Total TSP180 SPOT										0.00	0	0
Total For TSP180										0.00	0	0
TSP181 On 21/01/2016 Spot Bond				96.48626		96.52305				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				96.25903		96.29553				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				95.92240		95.95964				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				95.60815		95.64585				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TSP185 SPOT										0.00	0	0
Total For TSP185										0.00	0	0
TSP185 On 17/03/2016 Spot Bond				95.24982		95.28828				0.00	0	0
Total TSP186 SPOT										0.00	0	0
Total For TSP186										0.00	0	0
TSP186 On 31/03/2016 Spot Bond				94.98063		95.01910				0.00	0	0
Total TSP188 SPOT										0.00	0	0
Total For TSP188										0.00	0	0
TSP188 On 12/11/2015 Spot Bond				97.80418		97.84048				0.00	0	0
Total TSP189 SPOT										0.00	0	0
Total For TSP189										0.00	0	0
TSP189 On 12/05/2016 Spot Bond				94.22306		94.26119				0.00	0	0
Total TSP190 SPOT										0.00	0	0
Total For TSP190										0.00	0	0
TSP190 On 26/05/2016 Spot Bond				93.89826		93.93675				0.00	0	0
Total TSP191 SPOT										0.00	0	0
Total For TSP191										0.00	0	0
TSP191 On 09/06/2016 Spot Bond				93.55669		93.59563				0.00	0	0
Total TSP192 SPOT										0.00	0	0
Total For TSP192										0.00	0	0
TSP192 On 23/06/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total TSP193 SPOT										0.00	0	0
Total For TSP193										0.00	0	0
TSP193 On 14/01/2016 Spot Bond				96.68066		96.71674				0.00	0	0
Total TSP194 SPOT										0.00	0	0
Total For TSP194										0.00	0	0
TTO01U On 28/08/2019 Spot Bond			100.00000	14.87388	100.00000	14.83786				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				103.01808		103.05534				0.00	0	0
Total TWC083 SPOT										0.00	0	0
Total For TWC083										0.00	0	0
TWC09 On 21/09/2015 Spot Bond				100.40076		100.43791				0.00	0	0
Total TWC090 SPOT										0.00	0	0
Total For TWC090										0.00	0	0
TWC09 On 15/07/2015 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 TWC094 SPOT										0.00	0	0
Total For TWC094										0.00	0	0
TWC09 On 16/10/2015 Spot Bond				99.96254		100.00000				0.00	0	0
Total TWC095 SPOT										0.00	0	0
Total For TWC095										0.00	0	0
TWC09 On 24/07/2015 Spot Bond				101.51556		101.55122				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				101.46409		101.49980				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				101.18600		101.22376				0.00	0	0
Total TWC098 SPOT										0.00	0	0
Total For TWC098										0.00	0	0
TWC09 On 18/08/2015 Spot Bond				101.02678		101.06281				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				100.89384		100.92959				0.00	0	0
Total TWC100 SPOT										0.00	0	0
Total For TWC100										0.00	0	0
TWC10 On 26/08/2015 Spot Bond				100.75750		100.79357				0.00	0	0
Total TWC101 SPOT										0.00	0	0
Total For TWC101										0.00	0	0
TWC10 On 24/08/2015 Spot Bond				100.86466		100.90068				0.00	0	0
Total TWC102 SPOT										0.00	0	0
Total For TWC102										0.00	0	0
TWC10 On 25/11/2015 Spot Bond				100.90261		100.94014				0.00	0	0
Total TWC103 SPOT										0.00	0	0
Total For TWC103										0.00	0	0
TWC10 On 16/07/2015 Spot Bond				100.00000	0.00000	100.41951				0.00	0	0
Total TWC104 SPOT										0.00	0	0
Total For TWC104										0.00	0	0
TWC10 On 12/10/2015 Spot Bond				100.07242		100.10862				0.00	0	0
Total TWC105 SPOT										0.00	0	0
Total For TWC105										0.00	0	0
TWC10 On 14/10/2015 Spot Bond				100.01810		100.05431				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TWC106 SPOT										0.00	0	0
Total For TWC106										0.00	0	0
TWC10 On 10/01/2016 Spot Bond				100.00000	100.00000	69.47231				0.00	18,000,000,000	9,000,000,000
Total TWC107 SPOT										0.00	18,000,000,000	9,000,000,000
Total For TWC107										0.00	18,000,000,000	9,000,000,000
TWCJ1 On 26/08/2015 Spot Bond				100.83804		100.87795				0.00	0	0
Total TWCJ19 SPOT										0.00	0	0
Total For TWCJ19										0.00	0	0
TWCJ2 On 14/10/2015 Spot Bond				100.02002		100.06007				0.00	0	0
Total TWCJ20 SPOT										0.00	0	0
Total For TWCJ20										0.00	0	0
TWCM On 26/08/2015 Spot Bond				100.77130		100.80803				0.00	0	0
Total TWCM19 SPOT										0.00	0	0
Total For TWCM19										0.00	0	0
TWCM2 On 14/10/2015 Spot Bond				100.01830		100.05489				0.00	0	0
Total TWCM20 SPOT										0.00	0	0
Total For TWCM20										0.00	0	0
UG21 On 02/03/2021 Spot Bond			9.17000	110.57175	9.24000	110.23012				0.00	0	0
Total UG21 SPOT										0.00	0	0
Total For UG21										0.00	0	0
UTR04 On 19/04/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total UTR042 SPOT										0.00	0	0
Total For UTR042										0.00	0	0
VJA01L On 20/01/2023 Spot Bond			100.00000	6.69301	100.00000	6.67961				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	6.28353	100.00000	6.25661				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	6.53893	100.00000	6.52584				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	6.21262	100.00000	6.18600				0.00	0	0
Total VJB02U SPOT										0.00	0	0
Total For VJB02U										0.00	0	0
VKC06 On 29/07/2015 Spot Bond				103.30916		103.34832				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total VKC06 SPOT										0.00	0	0
Total For VKC06										0.00	0	0
VKC07 On 04/09/2015 Spot Bond				101.26773		101.30734				0.00	0	0
Total VKC07 SPOT										0.00	0	0
Total For VKC07										0.00	0	0
VKC07I On 04/09/2015 Spot Bond			100.00000	88.16425	100.00000	87.95181				0.00	0	0
Total VKC07U SPOT										0.00	0	0
Total For VKC07U										0.00	0	0
VKC08 On 28/09/2015 Spot Bond				102.15999		102.19962				0.00	0	0
Total VKC08 SPOT										0.00	0	0
Total For VKC08										0.00	0	0
VKC09 On 25/03/2016 Spot Bond				100.37334		100.41324				0.00	0	0
Total VKC09 SPOT										0.00	0	0
Total For VKC09										0.00	0	0
VKE02 On 08/05/2016 Spot Bond				101.47714		101.45556				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				101.47911		101.45752				0.00	0	0
Total VKE03 SPOT										0.00	0	0
Total For VKE03										0.00	0	0
VKE04 On 28/03/2016 Spot Bond				100.37069		100.34990				0.00	0	0
Total VKE04 SPOT										0.00	0	0
Total For VKE04										0.00	0	0
VKE05 On 28/03/2018 Spot Bond				100.38047		100.35914				0.00	0	0
Total VKE05 SPOT										0.00	0	0
Total For VKE05										0.00	0	0
VKE06 On 08/05/2018 Spot Bond				101.45430		101.43306				0.00	0	0
Total VKE06 SPOT										0.00	0	0
Total For VKE06										0.00	0	0
VKE07 On 08/06/2020 Spot Bond				100.75479		100.79741				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	6.28516	100.00000	6.27258				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	6.01983	100.00000	5.99404				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total VPA02U SPOT									0.00	0	0
Total For VPA02U									0.00	0	0
VPB01L On 20/01/2023 Spot Bond			100.00000	6.13109	100.00000	6.11881			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	5.94891	100.00000	5.92342			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	0.00034	100.00000	0.00034			0.00	0	0
Total WRS1U SPOT									0.00	0	0
Total For WRS1U									0.00	0	0
WS04 On 30/05/2016 Spot Bond			7.07500	106.10806	7.11000	106.05777		125,935,000,000,000.00	17,800,000,000	8,900,000,000	
Total WS04 SPOT								15,935,000,000,000.00	17,800,000,000	8,900,000,000	
Total For WS04								15,935,000,000,000.00	17,800,000,000	8,900,000,000	
WS05 On 01/08/2018 Spot Bond			1.30000	246.22672	1.30000	246.14798		0.00	0	0	
Total WS05 SPOT								0.00	0	0	
Total For WS05								0.00	0	0	
WSP2 On 28/05/2017 Spot Bond			7.57000	103.64971	7.63000	103.52442		34,822,000,000,000.00	4,600,000,000	4,800,000,000	
Total WSP2 SPOT								14,822,000,000,000.00	4,600,000,000	4,800,000,000	
Total For WSP2								14,822,000,000,000.00	4,600,000,000	4,800,000,000	
WSP3 On 28/05/2019 Spot Bond			7.96500	104.59077	8.03000	104.35157		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			8.24000	104.20077	8.31000	103.89708		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			8.47000	103.61478	8.54000	103.26867		45,738,000,000,000.00	5,400,000,000	2,700,000,000	
Total WSP5 SPOT								15,738,000,000,000.00	5,400,000,000	2,700,000,000	
Total For WSP5								15,738,000,000,000.00	5,400,000,000	2,700,000,000	
Z020 On 19/10/2015 Spot Bond			5.81500	98.52453	5.84500	98.50150		0.00	0	0	
Total Z020 SPOT								0.00	0	0	
Total For Z020								0.00	0	0	
Z083 On 30/09/2019 Spot Bond			7.35500	73.81264	7.42000	73.60381		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	79.34783	100.00000	79.17570		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total ZA021 SPOT									0.00	0	0
Total For ZA021									0.00	0	0
ZA029 On 20/09/2016 Spot Bond			100.00000	44.19386	100.00000	44.11001			0.00	0	0
Total ZA029 SPOT									0.00	0	0
Total For ZA029									0.00	0	0
Total for SPOT									1.79e+017	22,675,797,374,600	261,310,041,700
Total for SPOT :									1.79e+017	675,797,374,600	261,310,041,700
Total Futures									1.79e+017	675,797,375,703	261,310,472,659
Total Options									4 648 939.68	3,022	68,198
Grand Total:									1.79e+017	675,797,378,725	261,310,540,857