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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 12/05/2015

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EL28 On 07/05/2015 Bond Future			125.96281	125.96281	125.96281	125.96281			0.00	0	0
EL28 On 06/08/2015 Bond Future			127.23659	127.23659	127.22612	127.22612			0.00	0	0
EL28 On 05/11/2015 Bond Future			127.79548	127.79548	127.78604	127.78604			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			2,236.12000	2.23612	2,246,590		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			2,226.12000	2.22612	2,236,590		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			2,216.12000	2.21612	2,226,590		0.00	0	0
EL28 On 05/11/2015 Bond Future	127.01	Put			0.00000	0.00000	0,000		0.00	0	0
EL28 On 05/11/2015 Bond Future	126.99	Call			796.04000	0.79604	805,480		0.00	0	0
EL28 On 05/11/2015 Bond Future	126.99	Put			0.00000	0.00000	0,000		0.00	0	0
EL28 On 05/11/2015 Bond Future	127.00	Call			786.04000	0.78604	795,480		0.00	0	0
EL28 On 05/11/2015 Bond Future	127.00	Put			0.00000	0.00000	0,000		0.00	0	0
EL28 On 05/11/2015 Bond Future	127.01	Call			776.04000	0.77604	785,480		0.00	0	0
Total EL28 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 EL28									0.00	0	0
ES33 On 07/05/2015 Bond Future			9.73000	82.25612	9.73000	82.25612			0.00	0	0
ES33 On 06/08/2015 Bond Future			9.83036	83.51430	9.71269	84.35822			0.00	0	6,396
ES33 On 05/11/2015 Bond Future			9.91569	81.10387	9.79420	81.96247			0.00	0	0
ES33 On 04/02/2016 Bond Future			10.00242	82.48779	9.87692	83.36152			0.00	0	0
Total ES33 Future									0.00	0	6,396
ES33 On 06/08/2015 Bond Future	9.61	Call			0.00000	0.00000	0,000		0.00	0	0
ES33 On 06/08/2015 Bond Future	9.61	Put			747.51000	0.74751	1,591,430		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			894.31000	0.89431	1,738,230		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			820.86000	0.82086	1,664,780		0.00	0	0
ES33 On 05/11/2015 Bond Future	9.00	Put			5,970.91000	5.97091	6,829,510		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			5,891.68000	5.89168	6,750,280		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			6,050.24000	6.05024	6,908,840		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	10.01	Put			0.00000	0.00000	0,000		0.00	0	0
ES33 On 04/02/2016 Bond Future	9.99	Call			787.91000	0.78791	0,000		0.00	0	0
ES33 On 04/02/2016 Bond Future	9.99	Put			0.00000	0.00000	85,820		0.00	0	0
ES33 On 04/02/2016 Bond Future	10.00	Call			857.02000	0.85702	0,000		0.00	0	0
ES33 On 04/02/2016 Bond Future	10.00	Put			0.00000	0.00000	16,710		0.00	0	0
ES33 On 04/02/2016 Bond Future	10.01	Call			926.04000	0.92604	52,310		0.00	0	0
Total ES33 Option									0.00	0	0
Total For ES33									0.00	0	6,396
I2025 On 07/05/2015 Bond Future			121.80550	121.80550	121.80550	121.80550			0.00	0	0
I2025 On 06/08/2015 Bond Future			122.76071	122.76071	122.75234	122.75234			0.00	0	16
I2025 On 05/11/2015 Bond Future			124.78505	124.78505	124.77752	124.77752			0.00	0	0
Total I2025 Future									0.00	0	16
I2025 On 06/08/2015 Bond Future	120.99	Call			1,762.34000	1.76234	1,770,710		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			1,752.34000	1.75234	1,760,710		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			1,742.34000	1.74234	1,750,710		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			1,767.52000	1.76752	1,775,050		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			1,787.52000	1.78752	1,795,050		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
I2025	On	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			1,777.52000	1.77752	1,785,050		0.00	0	0
Total I2025 Option												0.00	0	0
Total For I2025												0.00	0	16
I2038	On	07/05/2015	Bond Future			131.23726	131.23726	131.23726	131.23726			0.00	0	0
I2038	On	06/08/2015	Bond Future			131.02053	131.02053	131.01091	131.01091			69,571,901.43	531	3,345
I2038	On	05/11/2015	Bond Future			133.18107	133.18107	133.17237	133.17237			0.00	0	0
Total I2038 Future												69,571,901.43	531	3,345
I2038	On	06/08/2015	Bond Future	128.01	Put			0.00000	0.00000	0,000		0.00	0	0
I2038	On	06/08/2015	Bond Future	127.99	Call			3,020.91000	3.02091	3,030,530		0.00	0	0
I2038	On	06/08/2015	Bond Future	127.99	Put			0.00000	0.00000	0,000		0.00	0	0
I2038	On	06/08/2015	Bond Future	128.00	Call			3,010.91000	3.01091	3,020,530		0.00	0	0
I2038	On	06/08/2015	Bond Future	128.00	Put			0.00000	0.00000	0,000		0.00	0	0
I2038	On	06/08/2015	Bond Future	128.01	Call			3,000.91000	3.00091	3,010,530		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			817.63000	0.81763	808,930		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			827.63000	0.82763	818,930		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			837.63000	0.83763	828,930		0.00	0	0
Total I2038 Option												0.00	0	0
Total For I2038												69,571,901.43	531	3,345
I2046	On	07/05/2015	Bond Future			132.36964	132.36964	132.36964	132.36964			0.00	0	0
I2046	On	06/08/2015	Bond Future			132.65210	132.65210	132.64214	132.64214			0.00	0	6,022
I2046	On	05/11/2015	Bond Future			133.44115	133.44115	133.43231	133.43231			0.00	0	0
Total I2046 Future												0.00	0	6,022
I2046	On	06/08/2015	Bond Future	128.99	Call			3,652.14000	3.65214	3,662,100		0.00	0	0
I2046	On	06/08/2015	Bond Future	128.99	Put			0.00000	0.00000	0,000		0.00	0	0
I2046	On	06/08/2015	Bond Future	129.00	Call			3,642.14000	3.64214	3,652,100		0.00	0	0
I2046	On	06/08/2015	Bond Future	129.00	Put			0.00000	0.00000	0,000		0.00	0	0
I2046	On	06/08/2015	Bond Future	129.01	Call			3,632.14000	3.63214	3,642,100		0.00	0	0
I2046	On	06/08/2015	Bond Future	129.01	Put			0.00000	0.00000	0,000		0.00	0	0
I2046	On	05/11/2015	Bond Future	132.99	Call			442.31000	0.44231	451,150		0.00	0	0
I2046	On	05/11/2015	Bond Future	132.99	Put			0.00000	0.00000	0,000		0.00	0	0
I2046	On	05/11/2015	Bond Future	133.00	Call			432.31000	0.43231	441,150		0.00	0	0
I2046	On	05/11/2015	Bond Future	133.00	Put			0.00000	0.00000	0,000		0.00	0	0
I2046	On	05/11/2015	Bond Future	133.01	Call			422.31000	0.42231	431,150		0.00	0	0
I2046	On	05/11/2015	Bond Future	133.01	Put			0.00000	0.00000	0,000		0.00	0	0
Total I2046 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 I2046												0.00	0	6,022
I2050	On	07/05/2015	Bond Future			143.94466	143.94466	143.94466	143.94466			0.00	0	0
I2050	On	06/08/2015	Bond Future			141.87349	141.87349	141.86267	141.86267			52,918,811.77	373	3,768
I2050	On	05/11/2015	Bond Future			144.21278	144.21278	144.20295	144.20295			0.00	0	0
Total I2050 Future												52,918,811.77	373	3,768
I2050	On	06/08/2015	Bond Future	136.99	Call			4,872.67000	4.87267	4,883,490		0.00	0	0
I2050	On	06/08/2015	Bond Future	136.99	Put			0.00000	0.00000	0,000		0.00	0	0
I2050	On	06/08/2015	Bond Future	137.00	Call			4,862.67000	4.86267	4,873,490		0.00	0	0
I2050	On	06/08/2015	Bond Future	137.00	Put			0.00000	0.00000	0,000		0.00	0	0
I2050	On	06/08/2015	Bond Future	137.01	Call			4,852.67000	4.85267	4,863,490		0.00	0	0
I2050	On	06/08/2015	Bond Future	137.01	Put			0.00000	0.00000	0,000		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			787.05000	0.78705	777,220		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			797.05000	0.79705	787,220		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			807.05000	0.80705	797,220		0.00	0	0
Total I2050 Option												0.00	0	0
Total For I2050												52,918,811.77	373	3,768
R186	On	07/05/2015	Bond Future			8.19000	121.17580	8.19000	121.17580		9.28	0.00	0	0
R186	On	06/08/2015	Bond Future			8.23415	117.98314	8.12598	118.86330		9.43	142,051,700.56	1,204	40,760
R186	On	05/11/2015	Bond Future			8.28673	119.92936	8.17443	120.82505		9.31	0.00	0	500
R186	On	04/02/2016	Bond Future			8.33678	116.67654	8.22012	117.58843		9.41	0.00	0	5,512
R186	On	05/05/2016	Bond Future			8.37175	118.80308	8.25033	119.73413		9.41	0.00	0	0
Total R186 Future												142,051,700.56	1,204	46,772
R186	On	06/08/2015	Bond Future	8.01	Call			1,728.04000	1.72804	1,357,450	9.34	0.00	0	0
R186	On	06/08/2015	Bond Future	8.01	Put			2,681.88000	2.68188	3,191,450	9.34	0.00	0	0
R186	On	06/08/2015	Bond Future	8.50	Call			4,004.62000	4.00462	3,386,630	9.54	0.00	0	0
R186	On	06/08/2015	Bond Future	8.50	Put			999.29000	0.99929	1,261,460	9.54	0.00	0	5,229
R186	On	06/08/2015	Bond Future	8.55	Call			4,289.98000	4.28998	3,650,440	9.56	0.00	0	0
R186	On	06/08/2015	Bond Future	8.55	Put			890.90000	0.89090	1,131,520	9.56	0.00	0	4,229
R186	On	06/08/2015	Bond Future	8.90	Call			6,474.13000	6.47413	5,714,420	9.73	0.00	0	0
R186	On	06/08/2015	Bond Future	8.90	Put			370.34000	0.37034	490,790	9.73	0.00	0	5,350
R186	On	06/08/2015	Bond Future	7.99	Call			1,657.42000	1.65742	1,297,330	9.34	0.00	0	0
R186	On	06/08/2015	Bond Future	7.99	Put			2,776.81000	2.77681	3,296,880	9.34	0.00	0	0
R186	On	06/08/2015	Bond Future	8.00	Call			1,692.50000	1.69250	1,327,160	9.34	0.00	0	0
R186	On	06/08/2015	Bond Future	8.00	Put			2,729.08000	2.72908	3,243,900	9.34	0.00	0	0
R186	On	06/08/2015	Bond Future	8.45	Call			3,728.00000	3.72800	3,132,560	9.52	0.00	0	0
R186	On	06/08/2015	Bond Future	8.45	Put			1,118.28000	1.11828	1,403,000	9.52	0.00	0	4,229
R186	On	06/08/2015	Bond Future	7.75	Call			953.90000	0.95390	713,100	9.25	0.00	0	1,000

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	06/08/2015	Bond Future	7.75	Put			4,084.75000	4.08475	4,724,110	9.25	0.00	0	0
R186	On	05/11/2015	Bond Future	8.25	Put			2,832.87000	2.83287	3,253,260	9.31	0.00	0	8,690
R186	On	05/11/2015	Bond Future	9.00	Call			7,316.89000	7.31689	6,608,700	9.65	0.00	0	0
R186	On	05/11/2015	Bond Future	9.00	Put			945.86000	0.94586	1,133,360	9.65	0.00	0	2,600
R186	On	05/11/2015	Bond Future	8.22	Call			3,310.91000	3.31091	2,846,550	9.30	0.00	0	0
R186	On	05/11/2015	Bond Future	8.22	Put			2,946.31000	2.94631	3,377,640	9.30	0.00	0	1,090
R186	On	05/11/2015	Bond Future	8.35	Put			2,482.53000	2.48253	2,866,970	9.36	0.00	0	9,370
R186	On	05/11/2015	Bond Future	8.45	Call			4,347.51000	4.34751	3,801,370	9.41	0.00	0	0
R186	On	05/11/2015	Bond Future	8.45	Put			2,166.24000	2.16624	2,515,790	9.41	0.00	0	6,248
R186	On	05/11/2015	Bond Future	8.24	Call			3,394.56000	3.39456	2,922,900	9.31	0.00	0	0
R186	On	05/11/2015	Bond Future	8.24	Put			2,870.44000	2.87044	3,294,470	9.31	0.00	0	0
R186	On	05/11/2015	Bond Future	8.25	Call			3,436.64000	3.43664	2,961,340	9.31	0.00	0	0
R186	On	05/11/2015	Bond Future	8.26	Call			3,479.67000	3.47967	3,000,750	9.32	0.00	0	0
R186	On	05/11/2015	Bond Future	8.26	Put			2,796.32000	2.79632	3,213,090	9.32	0.00	0	0
R186	On	05/11/2015	Bond Future	8.35	Call			3,878.73000	3.87873	3,367,480	9.36	0.00	0	0
R186	On	04/02/2016	Bond Future	7.50	Call			1,548.91000	1.54891	1,301,900	9.15	0.00	0	0
R186	On	04/02/2016	Bond Future	7.50	Put			7,399.90000	7.39990	8,064,780	9.15	0.00	0	0
R186	On	04/02/2016	Bond Future	7.51	Call			1,571.84000	1.57184	1,322,110	9.15	0.00	0	0
R186	On	04/02/2016	Bond Future	7.51	Put			7,338.89000	7.33889	8,001,050	9.15	0.00	0	0
R186	On	04/02/2016	Bond Future	7.49	Call			1,526.55000	1.52655	1,282,220	9.15	0.00	0	0
R186	On	04/02/2016	Bond Future	7.49	Put			7,461.56000	7.46156	8,129,120	9.15	0.00	0	0
R186	On	05/05/2016	Bond Future	8.34	Put			4,132.57000	4.13257	4,567,130	9.45	0.00	0	0
R186	On	05/05/2016	Bond Future	8.35	Put			4,096.78000	4.09678	4,528,800	9.45	0.00	0	0
R186	On	05/05/2016	Bond Future	7.56	Call			2,231.47000	2.23147	1,935,530	9.17	0.00	0	0
R186	On	05/05/2016	Bond Future	7.56	Put			7,723.52000	7.72352	8,358,630	9.17	0.00	0	0
R186	On	05/05/2016	Bond Future	8.33	Call			4,780.19000	4.78019	4,286,240	9.45	0.00	0	0
R186	On	05/05/2016	Bond Future	8.33	Put			4,168.13000	4.16813	4,605,230	9.45	0.00	0	0
R186	On	05/05/2016	Bond Future	8.34	Call			4,821.14000	4.82114	4,324,650	9.45	0.00	0	0
R186	On	05/05/2016	Bond Future	8.35	Call			4,861.80000	4.86180	4,362,770	9.45	0.00	0	0
Total R186 Option												0.00	0	48,035
Total For R186												142,051,700.56	1,204	94,807
R197	On	07/05/2015	Bond Future			293.39726	293.39726	293.39726	293.39726			0.00	0	0
R197	On	06/08/2015	Bond Future			291.52667	291.52667	291.92430	291.92430			0.00	0	1,046
R197	On	05/11/2015	Bond Future			296.33353	296.33353	296.74029	296.74029			0.00	0	0
Total R197 Future												0.00	0	1,046
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			3,914.30000	3.91430	3,516,670		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			3,934.30000	3.93430	3,536,670		0.00	0	0
R197	On	06/08/2015	Bond Future	287.99	Put			0.00000	0.00000	0,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R197	On	06/08/2015	Bond Future	288.00	Call			3,924.30000	3.92430	3,526,670		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			1,730.29000	1.73029	1,323,530		0.00	0	0
R197	On	05/11/2015	Bond Future	295.01	Put			0.00000	0.00000	0,000		0.00	0	0
R197	On	05/11/2015	Bond Future	294.99	Call			1,750.29000	1.75029	1,343,530		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			1,740.29000	1.74029	1,333,530		0.00	0	0
Total R197 Option												0.00	0	0
Total For R197												0.00	0	1,046
R202	On	07/05/2015	Bond Future			244.25200	244.25200	244.25200	244.25200			0.00	0	0
R202	On	06/08/2015	Bond Future			244.16188	244.16188	244.14420	244.14420			0.00	0	54,217
R202	On	05/11/2015	Bond Future			248.18756	248.18756	248.17163	248.17163			0.00	0	0
Total R202 Future												0.00	0	54,217
R202	On	06/08/2015	Bond Future	240.00	Put			0.00000	0.00000	0,000		0.00	0	0
R202	On	06/08/2015	Bond Future	240.01	Call			4,134.20000	4.13420	4,151,880		0.00	0	0
R202	On	06/08/2015	Bond Future	240.01	Put			0.00000	0.00000	0,000		0.00	0	0
R202	On	06/08/2015	Bond Future	239.99	Call			4,154.20000	4.15420	4,171,880		0.00	0	0
R202	On	06/08/2015	Bond Future	239.99	Put			0.00000	0.00000	0,000		0.00	0	0
R202	On	06/08/2015	Bond Future	240.00	Call			4,144.20000	4.14420	4,161,880		0.00	0	0
R202	On	05/11/2015	Bond Future	245.99	Call			2,181.63000	2.18163	2,197,560		0.00	0	0
R202	On	05/11/2015	Bond Future	245.99	Put			0.00000	0.00000	0,000		0.00	0	0
R202	On	05/11/2015	Bond Future	246.00	Call			2,171.63000	2.17163	2,187,560		0.00	0	0
R202	On	05/11/2015	Bond Future	246.00	Put			0.00000	0.00000	0,000		0.00	0	0
R202	On	05/11/2015	Bond Future	246.01	Call			2,161.63000	2.16163	2,177,560		0.00	0	0
R202	On	05/11/2015	Bond Future	246.01	Put			0.00000	0.00000	0,000		0.00	0	0
Total R202 Option												0.00	0	0
Total For R202												0.00	0	54,217
R2023	On	07/05/2015	Bond Future			7.98000	100.20235	7.98000	100.20235		7.38	0.00	0	0
R2023	On	06/08/2015	Bond Future			7.99777	102.08333	7.90447	102.60190		7.18	306,249.99	3	10,246
R2023	On	05/11/2015	Bond Future			8.05494	99.84253	7.95726	100.37048		7.38	0.00	0	0
R2023	On	04/02/2016	Bond Future			8.11194	101.54575	8.00946	102.08344		7.08	0.00	0	0
Total R2023 Future												306,249.99	3	10,246
R2023	On	06/08/2015	Bond Future	8.26	Put			669.05000	0.66905	823,590	7.28	0.00	0	0
R2023	On	06/08/2015	Bond Future	9.07	Call			6,307.40000	6.30740	5,812,100	7.56	0.00	0	0
R2023	On	06/08/2015	Bond Future	9.07	Put			67.09000	0.06709	90,360	7.56	0.00	0	911
R2023	On	06/08/2015	Bond Future	8.24	Call			2,550.19000	2.55019	2,191,620	7.28	0.00	0	0
R2023	On	06/08/2015	Bond Future	8.24	Put			701.08000	0.70108	861,080	7.28	0.00	0	0
R2023	On	06/08/2015	Bond Future	8.25	Call			2,588.56000	2.58856	2,227,250	7.28	0.00	0	0
R2023	On	06/08/2015	Bond Future	8.25	Put			685.00000	0.68500	842,260	7.28	0.00	0	0
R2023	On	06/08/2015	Bond Future	8.26	Call			2,627.01000	2.62701	2,262,980	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
R2023	On	05/11/2015	Bond Future	7.99	Call			2,150.65000	2.15065	1,879,020	7.38	0.00	0	0
R2023	On	05/11/2015	Bond Future	7.99	Put			1,973.30000	1.97330	2,229,620	7.38	0.00	0	0
R2023	On	05/11/2015	Bond Future	8.00	Call			2,178.83000	2.17883	1,904,990	7.38	0.00	0	0
R2023	On	05/11/2015	Bond Future	8.00	Put			1,947.39000	1.94739	2,201,500	7.38	0.00	0	0
R2023	On	05/11/2015	Bond Future	8.01	Call			2,207.50000	2.20750	1,931,450	7.38	0.00	0	0
R2023	On	05/11/2015	Bond Future	8.01	Put			1,922.00000	1.92200	2,173,900	7.38	0.00	0	0
R2023	On	04/02/2016	Bond Future	8.01	Call			2,477.72000	2.47772	2,206,970	7.08	0.00	0	0
R2023	On	04/02/2016	Bond Future	8.01	Put			2,474.87000	2.47487	2,741,810	7.08	0.00	0	0
R2023	On	04/02/2016	Bond Future	7.99	Call			2,424.21000	2.42421	2,157,120	7.08	0.00	0	0
R2023	On	04/02/2016	Bond Future	7.99	Put			2,526.72000	2.52672	2,797,320	7.08	0.00	0	0
R2023	On	04/02/2016	Bond Future	8.00	Call			2,450.71000	2.45071	2,181,790	7.08	0.00	0	0
R2023	On	04/02/2016	Bond Future	8.00	Put			2,500.52000	2.50052	2,769,290	7.08	0.00	0	0
Total R2023 Option												0.00	0	911
Total For R2023												306,249.99	3	11,157
R203	On	07/05/2015	Bond Future			7.18000	103.55434	7.18000	103.55434		2.55	0.00	0	0
R203	On	06/08/2015	Bond Future			7.18776	105.38171	7.11526	105.52230		2.37	73,556,433.58	698	16,103
R203	On	05/11/2015	Bond Future			7.24990	102.95311	7.16639	103.09691		2.07	0.00	0	0
R203	On	04/02/2016	Bond Future			7.31195	104.70958	7.21383	104.85657		1.76	0.00	0	0
Total R203 Future												73,556,433.58	698	16,103
R203	On	06/08/2015	Bond Future	6.74	Call			197.12000	0.19712	159,500	2.31	0.00	0	0
R203	On	06/08/2015	Bond Future	6.74	Put			928.82000	0.92882	1,031,790	2.31	0.00	0	0
R203	On	06/08/2015	Bond Future	6.75	Call			202.60000	0.20260	164,200	2.31	0.00	0	0
R203	On	06/08/2015	Bond Future	6.75	Put			914.71000	0.91471	1,016,900	2.31	0.00	0	0
R203	On	06/08/2015	Bond Future	6.76	Call			208.18000	0.20818	169,000	2.31	0.00	0	0
R203	On	06/08/2015	Bond Future	6.76	Put			900.71000	0.90071	1,002,120	2.31	0.00	0	0
R203	On	06/08/2015	Bond Future	7.84	Call			1,479.47000	1.47947	1,357,540	2.46	0.00	0	0
R203	On	06/08/2015	Bond Future	7.84	Put			85.23000	0.08523	103,890	2.46	0.00	0	5,000
R203	On	05/11/2015	Bond Future	6.01	Call			50.33000	0.05033	39,460	1.96	0.00	0	0
R203	On	05/11/2015	Bond Future	6.01	Put			2,069.32000	2.06932	2,202,250	1.96	0.00	0	0
R203	On	05/11/2015	Bond Future	5.99	Call			47.66000	0.04766	37,280	1.96	0.00	0	0
R203	On	05/11/2015	Bond Future	5.99	Put			2,102.03000	2.10203	2,235,450	1.96	0.00	0	0
R203	On	05/11/2015	Bond Future	6.00	Call			48.98000	0.04898	38,360	1.96	0.00	0	0
R203	On	05/11/2015	Bond Future	6.00	Put			2,085.66000	2.08566	2,218,840	1.96	0.00	0	0
R203	On	04/02/2016	Bond Future	7.26	Call			667.75000	0.66775	592,800	1.76	0.00	0	0
R203	On	04/02/2016	Bond Future	7.26	Put			598.55000	0.59855	670,590	1.76	0.00	0	0
R203	On	04/02/2016	Bond Future	7.24	Call			651.37000	0.65137	577,530	1.76	0.00	0	0
R203	On	04/02/2016	Bond Future	7.24	Put			612.14000	0.61214	685,290	1.76	0.00	0	0
R203	On	04/02/2016	Bond Future	7.25	Call			659.36000	0.65936	584,960	1.76	0.00	0	0
R203	On	04/02/2016	Bond Future	7.25	Put			605.14000	0.60514	677,730	1.76	0.00	0	0
Total R203 Option												0.00	0	5,000

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 R203										73,556,433.58	698	21,103
R2030 On 07/05/2015 Bond Future			8.61000	97.17472	8.61000	97.17472				0.00	0	0
R2030 On 06/08/2015 Bond Future			8.67277	94.76975	8.55996	95.65973				0.00	0	8,573
R2030 On 05/11/2015 Bond Future			8.72749	96.33398	8.61107	97.23951				0.00	0	0
Total R2030 Future										0.00	0	8,573
R2030 On 06/08/2015 Bond Future	7.75	Put			6,748.60000	6.74860	7,638,580			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			6,661.28000	6.66128	7,551,260			0.00	0	0
R2030 On 06/08/2015 Bond Future	7.74	Call			0.00000	0.00000	0,000			0.00	0	0
R2030 On 06/08/2015 Bond Future	7.74	Put			6,836.02000	6.83602	7,726,000			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 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			954.70000	0.95470	1,860,230			0.00	0	0
R2030 On 05/11/2015 Bond Future	8.50	Call			0.00000	0.00000	0,000			0.00	0	0
R2030 On 05/11/2015 Bond Future	8.50	Put			875.34000	0.87534	1,780,870			0.00	0	0
R2030 On 05/11/2015 Bond Future	8.51	Call			0.00000	0.00000	0,000			0.00	0	0
R2030 On 05/11/2015 Bond Future	8.51	Put			796.07000	0.79607	1,701,600			0.00	0	0
Total R2030 Option										0.00	0	0
Total For R2030										0.00	0	8,573
R2032 On 07/05/2015 Bond Future			8.71000	96.90176	8.71000	96.90176				0.00	0	0
R2032 On 06/08/2015 Bond Future			8.76364	98.54930	8.65614	99.45738				0.00	0	1,585
R2032 On 05/11/2015 Bond Future			8.81976	96.01895	8.70890	96.94292				0.00	0	0
R2032 On 04/02/2016 Bond Future			8.87399	97.65735	8.75965	98.59779				0.00	0	0
Total R2032 Future										0.00	0	1,585
R2032 On 06/08/2015 Bond Future	8.50	Call			0.00000	0.00000	0,000			0.00	0	0
R2032 On 06/08/2015 Bond Future	8.50	Put			1,341.55000	1.34155	2,249,630			0.00	0	0
R2032 On 06/08/2015 Bond Future	8.51	Call			0.00000	0.00000	0,000			0.00	0	0
R2032 On 06/08/2015 Bond Future	8.51	Put			1,254.82000	1.25482	2,162,900			0.00	0	0
R2032 On 06/08/2015 Bond Future	8.49	Call			0.00000	0.00000	0,000			0.00	0	0
R2032 On 06/08/2015 Bond Future	8.49	Put			1,428.39000	1.42839	2,336,470			0.00	0	0
R2032 On 05/11/2015 Bond Future	8.00	Call			0.00000	0.00000	0,000			0.00	0	0
R2032 On 05/11/2015 Bond Future	8.00	Put			6,228.14000	6.22814	7,152,110			0.00	0	0
R2032 On 05/11/2015 Bond Future	8.01	Call			0.00000	0.00000	0,000			0.00	0	0
R2032 On 05/11/2015 Bond Future	8.01	Put			6,136.28000	6.13628	7,060,250			0.00	0	0
R2032 On 05/11/2015 Bond Future	7.99	Call			0.00000	0.00000	0,000			0.00	0	0
R2032 On 05/11/2015 Bond Future	7.99	Put			6,320.12000	6.32012	7,244,090			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			412.60000	0.41260	1,353,040			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			579.54000	0.57954	1,519,980			0.00	0	0

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 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			496.02000	0.49602	1,436,460		0.00	0	0
Total R2032 Option									0.00	0	0
Total For R2032									0.00	0	1,585
R2037 On 07/05/2015 Bond Future			8.80500	99.41801	8.80500	99.41801			0.00	0	0
R2037 On 06/08/2015 Bond Future			8.87830	96.67074	8.76060	97.76910			0.00	0	33,089
R2037 On 05/11/2015 Bond Future			8.93058	98.26652	8.80951	99.38377			0.00	0	0
R2037 On 04/02/2016 Bond Future			8.98241	95.68559	8.85776	96.82266			0.00	0	0
Total R2037 Future									0.00	0	33,089
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			5.65000	0.00565	1,104,010		0.00	0	0
R2037 On 06/08/2015 Bond Future	8.74	Call			0.00000	0.00000	0,000		0.00	0	0
R2037 On 06/08/2015 Bond Future	8.74	Put			194.25000	0.19425	1,292,610		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			99.88000	0.09988	1,198,240		0.00	0	0
R2037 On 05/11/2015 Bond Future	8.00	Put			8,018.86000	8.01886	9,136,110		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			7,913.65000	7.91365	9,030,900		0.00	0	0
R2037 On 05/11/2015 Bond Future	7.99	Call			0.00000	0.00000	0,000		0.00	0	0
R2037 On 05/11/2015 Bond Future	7.99	Put			8,124.24000	8.12424	9,241,490		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 04/02/2016 Bond Future	8.74	Put			1,093.76000	1.09376	2,230,830		0.00	0	0
R2037 On 04/02/2016 Bond Future	8.75	Call			0.00000	0.00000	0,000		0.00	0	0
R2037 On 04/02/2016 Bond Future	8.75	Put			1,000.14000	1.00014	2,137,210		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			906.65000	0.90665	2,043,720		0.00	0	0
R2037 On 04/02/2016 Bond Future	8.74	Call			0.00000	0.00000	0,000		0.00	0	0
Total R2037 Option									0.00	0	0
Total For R2037									0.00	0	33,089
R204 On 07/05/2015 Bond Future			7.43500	104.86877	7.43500	104.86877		3.61	0.00	0	0
R204 On 06/08/2015 Bond Future			7.44714	102.73799	7.36671	102.97595		3.60	6,164,279.40	60	11,940
R204 On 05/11/2015 Bond Future			7.50854	104.43263	7.42053	104.67539		3.42	0.00	0	0
R204 On 04/02/2016 Bond Future			7.56604	102.17690	7.46911	102.42455		3.26	0.00	0	0
Total R204 Future									6,164,279.40	60	11,940
R204 On 06/08/2015 Bond Future	7.74	Call			1,405.20000	1.40520	1,233,120	3.65	0.00	0	0
R204 On 06/08/2015 Bond Future	7.74	Put			306.56000	0.30656	372,440	3.65	0.00	0	0
R204 On 06/08/2015 Bond Future	7.75	Call			1,426.76000	1.42676	1,253,420	3.65	0.00	0	0
R204 On 06/08/2015 Bond Future	7.75	Put			298.89000	0.29889	363,510	3.65	0.00	0	0
R204 On 06/08/2015 Bond Future	7.76	Call			1,448.46000	1.44846	1,273,870	3.65	0.00	0	0
R204 On 06/08/2015 Bond Future	7.76	Put			291.37000	0.29137	354,740	3.65	0.00	0	0

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	8.41	Call			3,076.26000	3.07626	2,850,980	3.79	0.00	0	0
R204	On	06/08/2015	Bond Future	8.41	Put			42.08000	0.04208	54,760	3.79	0.00	0	699
R204	On	05/11/2015	Bond Future	6.26	Call			98.76000	0.09876	77,850	3.26	0.00	0	0
R204	On	05/11/2015	Bond Future	6.26	Put			3,368.14000	3.36814	3,589,990	3.26	0.00	0	0
R204	On	05/11/2015	Bond Future	6.24	Call			93.89000	0.09389	73,860	3.26	0.00	0	0
R204	On	05/11/2015	Bond Future	6.24	Put			3,420.75000	3.42075	3,643,480	3.26	0.00	0	0
R204	On	05/11/2015	Bond Future	6.25	Call			96.30000	0.09630	75,830	3.26	0.00	0	0
R204	On	05/11/2015	Bond Future	6.25	Put			3,394.42000	3.39442	3,616,710	3.26	0.00	0	0
R204	On	04/02/2016	Bond Future	7.51	Call			1,196.69000	1.19669	1,070,020	3.26	0.00	0	0
R204	On	04/02/2016	Bond Future	7.51	Put			1,092.13000	1.09213	1,213,110	3.26	0.00	0	0
R204	On	04/02/2016	Bond Future	7.49	Call			1,169.45000	1.16945	1,044,550	3.26	0.00	0	0
R204	On	04/02/2016	Bond Future	7.49	Put			1,116.01000	1.11601	1,238,760	3.26	0.00	0	0
R204	On	04/02/2016	Bond Future	7.50	Call			1,183.03000	1.18303	1,057,240	3.26	0.00	0	0
R204	On	04/02/2016	Bond Future	7.50	Put			1,104.03000	1.10403	1,225,890	3.26	0.00	0	0
Total R204 Option												0.00	0	699
Total For R204												6,164,279.40	60	12,639
R2044	On	07/05/2015	Bond Future			8.86000	101.27930	8.86000	101.27930			0.00	0	0
R2044	On	06/08/2015	Bond Future			8.94023	98.32818	8.81745	99.58024			0.00	0	10,733
R2044	On	05/11/2015	Bond Future			8.99037	99.95132	8.86421	101.22480			0.00	0	0
R2044	On	04/02/2016	Bond Future			9.04003	97.27397	8.91029	98.56995			0.00	0	0
Total R2044 Future												0.00	0	10,733
R2044	On	06/08/2015	Bond Future	8.75	Put			699.41000	0.69941	1,951,470		0.00	0	0
R2044	On	06/08/2015	Bond Future	8.76	Call			0.00000	0.00000	0,000		0.00	0	0
R2044	On	06/08/2015	Bond Future	8.76	Put			595.19000	0.59519	1,847,250		0.00	0	0
R2044	On	06/08/2015	Bond Future	8.74	Call			0.00000	0.00000	0,000		0.00	0	0
R2044	On	06/08/2015	Bond Future	8.74	Put			803.81000	0.80381	2,055,870		0.00	0	0
R2044	On	06/08/2015	Bond Future	8.75	Call			0.00000	0.00000	0,000		0.00	0	0
R2044	On	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			6,620.33000	6.62033	7,893,810		0.00	0	0
R2044	On	05/11/2015	Bond Future	8.26	Call			0.00000	0.00000	0,000		0.00	0	0
R2044	On	05/11/2015	Bond Future	8.26	Put			6,506.66000	6.50666	7,780,140		0.00	0	0
R2044	On	05/11/2015	Bond Future	8.24	Call			0.00000	0.00000	0,000		0.00	0	0
R2044	On	05/11/2015	Bond Future	8.24	Put			6,734.22000	6.73422	8,007,700		0.00	0	0
R2044	On	04/02/2016	Bond Future	9.01	Call			998.59000	0.99859	0,000		0.00	0	0
R2044	On	04/02/2016	Bond Future	9.01	Put			0.00000	0.00000	297,390		0.00	0	0
R2044	On	04/02/2016	Bond Future	8.99	Call			799.67000	0.79967	0,000		0.00	0	0
R2044	On	04/02/2016	Bond Future	8.99	Put			0.00000	0.00000	496,310		0.00	0	0
R2044	On	04/02/2016	Bond Future	9.00	Call			899.22000	0.89922	0,000		0.00	0	0
R2044	On	04/02/2016	Bond Future	9.00	Put			0.00000	0.00000	396,760		0.00	0	0
Total R2044 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 R2044									0.00	0	10,733
R2048 On 07/05/2015 Bond Future			8.83500	100.80750	8.83500	100.80750			0.00	0	0
R2048 On 06/08/2015 Bond Future			8.92001	102.11968	8.79728	103.40963			0.00	0	35,237
R2048 On 05/11/2015 Bond Future			8.97113	99.37315	8.84499	100.68526			0.00	0	0
R2048 On 04/02/2016 Bond Future			9.02214	101.06854	8.89242	102.40366			0.00	0	0
Total R2048 Future									0.00	0	35,237
R2048 On 06/08/2015 Bond Future	8.75	Put			504.88000	0.50488	1,794,830		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			397.72000	0.39772	1,687,670		0.00	0	0
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			612.24000	0.61224	1,902,190		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 05/11/2015 Bond Future	8.01	Put			9,518.16000	9.51816	10,830,270		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			9,765.33000	9.76533	11,077,440		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			9,641.62000	9.64162	10,953,730		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 04/02/2016 Bond Future	9.01	Call			1,211.52000	1.21152	0,000		0.00	0	0
R2048 On 04/02/2016 Bond Future	9.01	Put			0.00000	0.00000	123,600		0.00	0	0
R2048 On 04/02/2016 Bond Future	8.99	Call			1,007.29000	1.00729	0,000		0.00	0	0
R2048 On 04/02/2016 Bond Future	8.99	Put			0.00000	0.00000	327,830		0.00	0	0
R2048 On 04/02/2016 Bond Future	9.00	Call			1,109.50000	1.10950	0,000		0.00	0	0
R2048 On 04/02/2016 Bond Future	9.00	Put			0.00000	0.00000	225,620		0.00	0	0
Total R2048 Option									0.00	0	0
Total For R2048									0.00	0	35,237
R207 On 07/05/2015 Bond Future			7.65500	100.76030	7.65500	100.76030		4.76	0.00	0	0
R207 On 06/08/2015 Bond Future			7.68372	98.94187	7.59395	99.27076		4.76	0.00	0	34,046
R207 On 05/11/2015 Bond Future			7.74370	100.57439	7.64754	100.90952		4.56	0.00	0	0
R207 On 04/02/2016 Bond Future			7.80300	98.64807	7.69952	98.98964		4.44	0.00	0	0
R207 On 05/05/2016 Bond Future			7.83774	100.44587	7.72549	100.79587		4.44	0.00	0	0
Total R207 Future									0.00	0	34,046
R207 On 06/08/2015 Bond Future	7.75	Call			1,231.23000	1.23123	1,036,970	4.76	0.00	0	0
R207 On 06/08/2015 Bond Future	7.75	Put			660.36000	0.66036	794,990	4.76	0.00	0	0
R207 On 06/08/2015 Bond Future	7.76	Call			1,253.53000	1.25353	1,057,250	4.76	0.00	0	0
R207 On 06/08/2015 Bond Future	7.76	Put			646.22000	0.64622	778,830	4.76	0.00	0	0
R207 On 06/08/2015 Bond Future	7.46	Call			685.53000	0.68553	552,000	4.70	0.00	0	70
R207 On 06/08/2015 Bond Future	7.46	Put			1,178.78000	1.17878	1,374,140	4.70	0.00	0	0
R207 On 06/08/2015 Bond Future	7.74	Call			1,209.32000	1.20932	1,017,100	4.76	0.00	0	0
R207 On 06/08/2015 Bond Future	7.74	Put			674.92000	0.67492	811,590	4.76	0.00	0	0

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	05/11/2015	Bond Future	7.74	Call			1,446.87000	1.44687	1,267,150	4.56	0.00	0	0
R207	On	05/11/2015	Bond Future	7.74	Put			1,124.61000	1.12461	1,280,020	4.56	0.00	0	0
R207	On	05/11/2015	Bond Future	7.75	Call			1,466.06000	1.46606	1,284,900	4.56	0.00	0	0
R207	On	05/11/2015	Bond Future	7.75	Put			1,109.02000	1.10902	1,262,990	4.56	0.00	0	0
R207	On	05/11/2015	Bond Future	7.76	Call			1,485.39000	1.48539	1,302,780	4.56	0.00	0	0
R207	On	05/11/2015	Bond Future	7.76	Put			1,093.59000	1.09359	1,246,110	4.56	0.00	0	0
R207	On	05/11/2015	Bond Future	7.43	Call			923.39000	0.92339	789,060	4.50	0.00	0	53
R207	On	05/11/2015	Bond Future	7.43	Put			1,686.71000	1.68671	1,887,510	4.50	0.00	0	0
R207	On	05/11/2015	Bond Future	7.50	Call			1,029.31000	1.02931	884,760	4.51	0.00	0	19
R207	On	05/11/2015	Bond Future	7.50	Put			1,546.23000	1.54623	1,736,810	4.51	0.00	0	0
R207	On	04/02/2016	Bond Future	7.49	Call			1,170.50000	1.17050	1,025,850	4.39	0.00	0	0
R207	On	04/02/2016	Bond Future	7.49	Put			1,866.53000	1.86653	2,063,450	4.39	0.00	0	0
R207	On	04/02/2016	Bond Future	7.50	Call			1,185.20000	1.18520	1,039,350	4.39	0.00	0	19
R207	On	04/02/2016	Bond Future	7.50	Put			1,847.87000	1.84787	2,043,590	4.39	0.00	0	0
R207	On	04/02/2016	Bond Future	7.51	Call			1,200.01000	1.20001	1,052,950	4.39	0.00	0	0
R207	On	04/02/2016	Bond Future	7.51	Put			1,829.34000	1.82934	2,023,850	4.39	0.00	0	0
R207	On	04/02/2016	Bond Future	7.27	Call			875.48000	0.87548	756,960	4.34	0.00	0	43
R207	On	04/02/2016	Bond Future	7.27	Put			2,308.81000	2.30881	2,531,860	4.34	0.00	0	0
R207	On	05/05/2016	Bond Future	7.85	Call			1,981.52000	1.98152	1,794,310	4.47	0.00	0	0
R207	On	05/05/2016	Bond Future	7.85	Put			1,593.38000	1.59338	1,756,170	4.47	0.00	0	0
R207	On	05/05/2016	Bond Future	7.86	Call			1,999.11000	1.99911	1,810,920	4.47	0.00	0	0
R207	On	05/05/2016	Bond Future	7.86	Put			1,579.88000	1.57988	1,741,690	4.47	0.00	0	0
R207	On	05/05/2016	Bond Future	7.56	Call			1,515.07000	1.51507	1,356,510	4.40	0.00	0	43
R207	On	05/05/2016	Bond Future	7.56	Put			2,033.87000	2.03387	2,225,310	4.40	0.00	0	0
R207	On	05/05/2016	Bond Future	7.84	Call			1,964.02000	1.96402	1,777,770	4.47	0.00	0	0
R207	On	05/05/2016	Bond Future	7.84	Put			1,606.99000	1.60699	1,770,740	4.47	0.00	0	0
Total R207 Option												0.00	0	247
Total For R207												0.00	0	34,293
R208	On	07/05/2015	Bond Future			7.77500	95.99518	7.77500	95.99518		5.99	0.00	0	0
R208	On	06/08/2015	Bond Future			7.80008	97.74404	7.70599	98.15547		5.83	1,494,799,603.72	15,293	38,758
R208	On	05/11/2015	Bond Future			7.85729	95.95595	7.75777	96.37496		5.82	0.00	0	0
R208	On	04/02/2016	Bond Future			7.91158	97.59300	7.80608	98.01987		5.51	0.00	0	0
Total R208 Future												1,494,799,603.72	15,293	38,758
R208	On	06/08/2015	Bond Future	8.85	Call			4,913.32000	4.91332	4,520,920	6.15	0.00	0	0
R208	On	06/08/2015	Bond Future	8.85	Put			53.69000	0.05369	72,720	6.15	0.00	0	198
R208	On	06/08/2015	Bond Future	7.99	Call			1,846.33000	1.84633	1,573,450	5.91	0.00	0	0
R208	On	06/08/2015	Bond Future	7.99	Put			610.97000	0.61097	749,520	5.91	0.00	0	0
R208	On	06/08/2015	Bond Future	8.00	Call			1,875.64000	1.87564	1,600,470	5.91	0.00	0	0
R208	On	06/08/2015	Bond Future	8.00	Put			597.13000	0.59713	733,390	5.91	0.00	0	0
R208	On	06/08/2015	Bond Future	8.01	Call			1,905.15000	1.90515	1,627,710	5.91	0.00	0	0

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	8.01	Put			583.53000	0.58353	717,520	5.91	0.00	0	0
R208	On	05/11/2015	Bond Future	8.48	Put			529.95000	0.52995	625,730	6.05	0.00	0	2,200
R208	On	05/11/2015	Bond Future	7.74	Call			1,525.38000	1.52538	1,320,270	5.82	0.00	0	0
R208	On	05/11/2015	Bond Future	7.74	Put			1,600.43000	1.60043	1,814,330	5.82	0.00	0	0
R208	On	05/11/2015	Bond Future	7.75	Call			1,546.46000	1.54646	1,339,540	5.82	0.00	0	0
R208	On	05/11/2015	Bond Future	7.75	Put			1,579.27000	1.57927	1,791,360	5.82	0.00	0	0
R208	On	05/11/2015	Bond Future	7.76	Call			1,567.99000	1.56799	1,359,250	5.82	0.00	0	0
R208	On	05/11/2015	Bond Future	7.76	Put			1,558.58000	1.55858	1,768,850	5.82	0.00	0	0
R208	On	05/11/2015	Bond Future	8.48	Call			3,520.80000	3.52080	3,197,570	6.05	0.00	0	0
R208	On	04/02/2016	Bond Future	7.74	Call			1,720.24000	1.72024	1,517,060	5.51	0.00	0	0
R208	On	04/02/2016	Bond Future	7.74	Put			1,988.78000	1.98878	2,212,470	5.51	0.00	0	0
R208	On	04/02/2016	Bond Future	7.75	Call			1,740.01000	1.74001	1,535,330	5.51	0.00	0	0
R208	On	04/02/2016	Bond Future	7.75	Put			1,967.85000	1.96785	2,190,040	5.51	0.00	0	0
R208	On	04/02/2016	Bond Future	7.76	Call			1,760.24000	1.76024	1,554,060	5.51	0.00	0	0
R208	On	04/02/2016	Bond Future	7.76	Put			1,947.41000	1.94741	2,168,100	5.51	0.00	0	0
Total R208 Option												0.00	0	2,398
Total For R208												1,494,799,603.72	15,293	41,156
R209	On	07/05/2015	Bond Future			8.75000	76.91092	8.75000	76.91092		14.67	0.00	0	0
R209	On	06/08/2015	Bond Future			8.81599	78.07667	8.69848	78.98462		14.41	0.00	0	25,841
R209	On	05/11/2015	Bond Future			8.86584	76.21612	8.74509	77.13975		14.99	0.00	0	0
R209	On	04/02/2016	Bond Future			8.91382	77.51652	8.78974	78.45641		14.64	0.00	0	0
Total R209 Future												0.00	0	25,841
R209	On	06/08/2015	Bond Future	9.01	Put			1,222.06000	1.22206	1,528,590	14.58	0.00	0	0
R209	On	06/08/2015	Bond Future	9.90	Call			8,700.03000	8.70003	7,846,340	15.08	0.00	0	0
R209	On	06/08/2015	Bond Future	9.90	Put			140.76000	0.14076	195,020	15.08	0.00	0	2,914
R209	On	06/08/2015	Bond Future	8.99	Call			3,495.26000	3.49526	2,902,890	14.56	0.00	0	0
R209	On	06/08/2015	Bond Future	8.99	Put			1,272.55000	1.27255	1,588,130	14.56	0.00	0	0
R209	On	06/08/2015	Bond Future	9.00	Call			3,544.30000	3.54430	2,947,390	14.57	0.00	0	0
R209	On	06/08/2015	Bond Future	9.00	Put			1,247.10000	1.24710	1,558,140	14.57	0.00	0	0
R209	On	06/08/2015	Bond Future	9.01	Call			3,593.64000	3.59364	2,992,220	14.58	0.00	0	0
R209	On	05/11/2015	Bond Future	7.99	Call			1,059.42000	1.05942	847,720	14.60	0.00	0	0
R209	On	05/11/2015	Bond Future	7.99	Put			7,240.60000	7.24060	7,952,530	14.60	0.00	0	0
R209	On	05/11/2015	Bond Future	8.00	Call			1,078.57000	1.07857	863,920	14.60	0.00	0	0
R209	On	05/11/2015	Bond Future	8.00	Put			7,173.08000	7.17308	7,882,060	14.60	0.00	0	0
R209	On	05/11/2015	Bond Future	8.01	Call			1,097.96000	1.09796	880,330	14.61	0.00	0	0
R209	On	05/11/2015	Bond Future	8.01	Put			7,105.94000	7.10594	7,811,940	14.61	0.00	0	0
R209	On	04/02/2016	Bond Future	8.76	Call			3,825.88000	3.82588	3,351,700	14.65	0.00	0	0
R209	On	04/02/2016	Bond Future	8.76	Put			4,053.79000	4.05379	4,519,500	14.65	0.00	0	0
R209	On	04/02/2016	Bond Future	8.74	Call			3,751.47000	3.75147	3,283,180	14.64	0.00	0	0
R209	On	04/02/2016	Bond Future	8.74	Put			4,133.23000	4.13323	4,604,830	14.64	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	04/02/2016	Bond Future	8.75	Call			3,788.31000	3.78831	3,317,080	14.64	0.00	0	0
R209	On	04/02/2016	Bond Future	8.75	Put			4,093.09000	4.09309	4,561,750	14.64	0.00	0	0
Total R209 Option												0.00	0	2,914
Total For R209												0.00	0	28,755
R210	On	07/05/2015	Bond Future			179.89759	179.89759	179.89759	179.89759			0.00	0	0
R210	On	06/08/2015	Bond Future			181.71361	181.71361	181.70086	181.70086			0.00	0	1,184
R210	On	05/11/2015	Bond Future			182.59032	182.59032	182.57883	182.57883			0.00	0	0
Total R210 Future												0.00	0	1,184
R210	On	06/08/2015	Bond Future	178.99	Call			2,710.86000	2.71086	2,723,610		0.00	0	0
R210	On	06/08/2015	Bond Future	178.99	Put			0.00000	0.00000	0,000		0.00	0	0
R210	On	06/08/2015	Bond Future	179.00	Call			2,700.86000	2.70086	2,713,610		0.00	0	0
R210	On	06/08/2015	Bond Future	179.00	Put			0.00000	0.00000	0,000		0.00	0	0
R210	On	06/08/2015	Bond Future	179.01	Call			2,690.86000	2.69086	2,703,610		0.00	0	0
R210	On	06/08/2015	Bond Future	179.01	Put			0.00000	0.00000	0,000		0.00	0	0
R210	On	05/11/2015	Bond Future	182.01	Put			0.00000	0.00000	0,000		0.00	0	0
R210	On	05/11/2015	Bond Future	181.99	Call			588.83000	0.58883	600,320		0.00	0	0
R210	On	05/11/2015	Bond Future	181.99	Put			0.00000	0.00000	0,000		0.00	0	0
R210	On	05/11/2015	Bond Future	182.00	Call			578.83000	0.57883	590,320		0.00	0	0
R210	On	05/11/2015	Bond Future	182.00	Put			0.00000	0.00000	0,000		0.00	0	0
R210	On	05/11/2015	Bond Future	182.01	Call			568.83000	0.56883	580,320		0.00	0	0
Total R210 Option												0.00	0	0
Total For R210												0.00	0	1,184
R211	On	07/05/2015	Bond Future			132.35743	132.35743	132.35743	132.35743			0.00	0	0
R211	On	06/08/2015	Bond Future			132.86384	132.86384	132.85752	132.85752			0.00	0	1,120
R211	On	05/11/2015	Bond Future			135.05496	135.05496	135.04967	135.04967			0.00	0	0
Total R211 Future												0.00	0	1,120
R211	On	06/08/2015	Bond Future	135.00	Put			2,142.48000	2.14248	2,136,160		0.00	0	0
R211	On	06/08/2015	Bond Future	135.01	Call			0.00000	0.00000	0,000		0.00	0	0
R211	On	06/08/2015	Bond Future	135.01	Put			2,152.48000	2.15248	2,146,160		0.00	0	0
R211	On	06/08/2015	Bond Future	134.99	Call			0.00000	0.00000	0,000		0.00	0	0
R211	On	06/08/2015	Bond Future	134.99	Put			2,132.48000	2.13248	2,126,160		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	05/11/2015	Bond Future	135.00	Call			49.67000	0.04967	54,960		0.00	0	0
R211	On	05/11/2015	Bond Future	135.00	Put			0.00000	0.00000	0,000		0.00	0	0
R211	On	05/11/2015	Bond Future	135.01	Call			39.67000	0.03967	44,960		0.00	0	0
R211	On	05/11/2015	Bond Future	135.01	Put			0.00000	0.00000	0,000		0.00	0	0
R211	On	05/11/2015	Bond Future	134.99	Call			59.67000	0.05967	64,960		0.00	0	0
R211	On	05/11/2015	Bond Future	134.99	Put			0.00000	0.00000	0,000		0.00	0	0
Total R211 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 R211										0.00	0	1,120
R212 On 07/05/2015 Bond Future			139.57918	139.57918	139.57918	139.57918				0.00	0	0
R212 On 06/08/2015 Bond Future			139.98022	139.98022	139.97066	139.97066				0.00	0	1,113
R212 On 05/11/2015 Bond Future			142.28876	142.28876	142.28024	142.28024				0.00	0	0
Total R212 Future										0.00	0	1,113
R212 On 06/08/2015 Bond Future	141.01	Put			1,039.34000	1.03934	1,029,780			0.00	0	0
R212 On 06/08/2015 Bond Future	140.99	Call			0.00000	0.00000	0,000			0.00	0	0
R212 On 06/08/2015 Bond Future	140.99	Put			1,019.34000	1.01934	1,009,780			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			1,029.34000	1.02934	1,019,780			0.00	0	0
R212 On 06/08/2015 Bond Future	141.01	Call			0.00000	0.00000	0,000			0.00	0	0
R212 On 05/11/2015 Bond Future	146.00	Put			3,719.76000	3.71976	3,711,240			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			3,729.76000	3.72976	3,721,240			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			3,709.76000	3.70976	3,701,240			0.00	0	0
R212 On 05/11/2015 Bond Future	146.00	Call			0.00000	0.00000	0,000			0.00	0	0
Total R212 Option										0.00	0	0
Total For R212										0.00	0	1,113
R213 On 07/05/2015 Bond Future			8.65000	87.29993	8.65000	87.29993		12.59		0.00	0	0
R213 On 06/08/2015 Bond Future			8.71095	88.70566	8.59832	89.56244		12.33	44,352,830.00		500	18,667
R213 On 05/11/2015 Bond Future			8.76663	86.62403	8.65054	87.49570		12.80	0.00		0	0
R213 On 04/02/2016 Bond Future			8.82231	88.10179	8.70255	88.98899		12.47	0.00		0	0
Total R213 Future									44,352,830.00		500	18,667
R213 On 06/08/2015 Bond Future	8.49	Call			1,748.73000	1.74873	1,378,630	12.22		0.00	0	0
R213 On 06/08/2015 Bond Future	8.49	Put			2,584.21000	2.58421	3,070,890	12.22		0.00	0	0
R213 On 06/08/2015 Bond Future	8.50	Call			1,782.74000	1.78274	1,407,730	12.22		0.00	0	0
R213 On 06/08/2015 Bond Future	8.50	Put			2,540.61000	2.54061	3,022,380	12.22		0.00	0	0
R213 On 06/08/2015 Bond Future	8.51	Call			1,817.32000	1.81732	1,437,400	12.23		0.00	0	0
R213 On 06/08/2015 Bond Future	8.51	Put			2,497.68000	2.49768	2,974,540	12.23		0.00	0	0
R213 On 05/11/2015 Bond Future	7.74	Call			750.22000	0.75022	594,160	12.36		0.00	0	0
R213 On 05/11/2015 Bond Future	7.74	Put			8,041.55000	8.04155	8,757,160	12.36		0.00	0	0
R213 On 05/11/2015 Bond Future	7.75	Call			764.37000	0.76437	605,940	12.36		0.00	0	0
R213 On 05/11/2015 Bond Future	7.75	Put			7,971.03000	7.97103	8,684,270	12.36		0.00	0	0
R213 On 05/11/2015 Bond Future	7.76	Call			779.40000	0.77940	618,490	12.36		0.00	0	0
R213 On 05/11/2015 Bond Future	7.76	Put			7,901.50000	7.90150	8,612,260	12.36		0.00	0	0
R213 On 04/02/2016 Bond Future	8.74	Call			3,932.59000	3.93259	3,469,210	12.47		0.00	0	0
R213 On 04/02/2016 Bond Future	8.74	Put			3,653.76000	3.65376	4,077,580	12.47		0.00	0	0
R213 On 04/02/2016 Bond Future	8.75	Call			3,970.32000	3.97032	3,504,170	12.47		0.00	0	0
R213 On 04/02/2016 Bond Future	8.75	Put			3,617.25000	3.61725	4,038,300	12.47		0.00	0	0

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	8.76	Call			4,008.84000	4.00884	3,539,930	12.48	0.00	0	0
R213	On	04/02/2016	Bond Future	8.76	Put			3,581.62000	3.58162	3,999,910	12.48	0.00	0	0
Total R213 Option												0.00	0	0
Total For R213												44,352,830.00	500	18,667
R214	On	07/05/2015	Bond Future			8.78500	78.09221	8.78500	78.09221		15.45	0.00	0	0
R214	On	06/08/2015	Bond Future			8.85330	79.23250	8.73581	80.19370		15.17	27,731,375.00	350	20,751
R214	On	05/11/2015	Bond Future			8.90272	77.24779	8.78205	78.22561		15.76	0.00	0	0
R214	On	04/02/2016	Bond Future			8.95191	78.56566	8.82792	79.56063		15.41	0.00	0	4,320
Total R214 Future												27,731,375.00	350	25,071
R214	On	06/08/2015	Bond Future	8.74	Call			2,384.83000	2.38483	1,905,540	15.16	0.00	0	0
R214	On	06/08/2015	Bond Future	8.74	Put			2,350.21000	2.35021	2,832,120	15.16	0.00	0	0
R214	On	06/08/2015	Bond Future	8.75	Call			2,426.22000	2.42622	1,941,570	15.17	0.00	0	0
R214	On	06/08/2015	Bond Future	8.75	Put			2,309.09000	2.30909	2,785,640	15.17	0.00	0	0
R214	On	06/08/2015	Bond Future	8.76	Call			2,468.16000	2.46816	1,978,140	15.18	0.00	0	0
R214	On	06/08/2015	Bond Future	8.76	Put			2,268.65000	2.26865	2,739,830	15.18	0.00	0	0
R214	On	05/11/2015	Bond Future	8.00	Call			1,081.56000	1.08156	864,540	15.36	0.00	0	0
R214	On	05/11/2015	Bond Future	8.00	Put			7,941.85000	7.94185	8,702,650	15.36	0.00	0	0
R214	On	05/11/2015	Bond Future	8.01	Call			1,101.41000	1.10141	881,290	15.37	0.00	0	0
R214	On	05/11/2015	Bond Future	8.01	Put			7,867.89000	7.86789	8,625,590	15.37	0.00	0	0
R214	On	05/11/2015	Bond Future	7.99	Call			1,061.79000	1.06179	847,860	15.35	0.00	0	0
R214	On	05/11/2015	Bond Future	7.99	Put			8,016.06000	8.01606	8,779,950	15.35	0.00	0	0
R214	On	04/02/2016	Bond Future	7.99	Call			1,573.66000	1.57366	1,316,660	15.01	0.00	0	0
R214	On	04/02/2016	Bond Future	7.99	Put			8,887.12000	8.88712	9,625,090	15.01	0.00	0	0
R214	On	04/02/2016	Bond Future	8.00	Call			1,596.24000	1.59624	1,336,450	15.01	0.00	0	0
R214	On	04/02/2016	Bond Future	8.00	Put			8,815.95000	8.81595	9,551,130	15.01	0.00	0	0
R214	On	04/02/2016	Bond Future	8.01	Call			1,619.03000	1.61903	1,356,430	15.02	0.00	0	0
R214	On	04/02/2016	Bond Future	8.01	Put			8,745.16000	8.74516	9,477,530	15.02	0.00	0	0
Total R214 Option												0.00	0	0
Total For R214												27,731,375.00	350	25,071
Total for Bond												1,911,453,185.45	19,012	455,092
AIR03/F	On	09/03/2016	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total AIR03/R157 Future												0.00	0	0
Total For AIR03/R157												0.00	0	0
E170	On	01/08/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total E170 Future												0.00	0	0
Total For E170												0.00	0	0
ES18	On	20/04/2018	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES18 Future												0.00	0	0
Total For ES18												0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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
Total For I2050										0.00	0	0

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 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
Total For R204/R203										0.00	0	0

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 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
Total For R210									0.00	0	0

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	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			490.78900	490.78900	494.04400	494.04400			0.00	0	461
GOVI	On	05/11/2015	GOVI			498.95600	498.95600	502.27000	502.27000			0.00	0	27
GOVI	On	04/02/2016	GOVI			507.46000	507.46000	510.83400	510.83400			0.00	0	0
Total GOVI Future												0.00	0	488
GOVI	On	06/08/2015	GOVI	500.00	Put			59,560.00000	5.95600	92,110,000		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			59,660.00000	5.96600	92,210,000		0.00	0	0
GOVI	On	06/08/2015	GOVI	499.99	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	06/08/2015	GOVI	499.99	Put			59,460.00000	5.94600	92,010,000		0.00	0	0
GOVI	On	06/08/2015	GOVI	500.00	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	05/11/2015	GOVI	530.00	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	05/11/2015	GOVI	530.00	Put			277,300.00000	27.73000	310,440,000		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			277,400.00000	27.74000	310,540,000		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			277,200.00000	27.72000	310,340,000		0.00	0	0
GOVI	On	04/02/2016	GOVI	512.00	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	04/02/2016	GOVI	512.00	Put			11,660.00000	1.16600	45,400,000		0.00	0	0
GOVI	On	04/02/2016	GOVI	512.01	Call			0.00000	0.00000	0,000		0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GOVI On 04/02/2016 GOVI	512.01	Put			11,760.00000	1.17600	45,500,000		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			11,560.00000	1.15600	45,300,000		0.00	0	0
Total GOVI Option									0.00	0	0
Total For GOVI									0.00	0	488
Total for GOVI									0.00	0	488
AL37 On 06/08/2015 Index Future			459.69200	459.69200	461.18000	461.18000			0.00	0	124
AL37 On 05/11/2015 Index Future			467.34200	467.34200	468.85900	468.85900			0.00	0	0
Total AL37 Future									0.00	0	124
Total For AL37									0.00	0	124
AL7T On 06/08/2015 Index Future			541.66700	541.66700	545.24900	545.24900			0.00	0	3
AL7T On 05/11/2015 Index Future			550.68200	550.68200	554.32800	554.32800			0.00	0	0
Total AL7T Future									0.00	0	3
Total For AL7T									0.00	0	3
ALBI On 06/08/2015 Index Future			494.08900	494.08900	497.67300	497.67300			0.00	0	510
ALBI On 05/11/2015 Index Future			502.31100	502.31100	505.96000	505.96000			0.00	0	103
ALBI On 04/02/2016 Index Future			510.87300	510.87300	514.58700	514.58700			0.00	0	0
Total ALBI Future									0.00	0	613
Total For ALBI									0.00	0	613
IGOV On 06/08/2015 Index Future			233.93600	233.93600	233.99300	233.99300			0.00	0	1,080
IGOV On 05/11/2015 Index Future			237.82900	237.82900	237.88900	237.88900			0.00	0	17
IGOV On 04/02/2016 Index Future			241.88200	241.88200	241.94600	241.94600			0.00	0	0
Total IGOV Future									0.00	0	1,097
Total For IGOV									0.00	0	1,097
ILBI On 06/08/2015 Index Future			633.98700	633.98700	634.14200	634.14200			0.00	0	159
ILBI On 05/11/2015 Index Future			644.50000	644.50000	644.66100	644.66100			0.00	0	0
Total ILBI Future									0.00	0	159
Total For ILBI									0.00	0	159
Total for Index									0.00	0	1,996
JIBAR f On 20/05/2015 Jibar Future			6.15000	93.85000	6.15000	93.85000			0.00	0	0
JIBAR f On 17/06/2015 Jibar Future			6.21000	93.79000	6.21000	93.79000			0.00	0	7,500
JIBAR f On 15/07/2015 Jibar Future			6.24000	93.76000	6.24000	93.76000			0.00	0	0
JIBAR f On 19/08/2015 Jibar Future			6.36000	93.64000	6.36000	93.64000			0.00	0	0
JIBAR f On 16/09/2015 Jibar Future			6.40000	93.60000	6.40000	93.60000			0.00	0	0
JIBAR f On 21/10/2015 Jibar Future			6.52000	93.48000	6.52000	93.48000			0.00	0	0
JIBAR f On 15/12/2015 Jibar Future			6.69000	93.31000	6.69000	93.31000			0.00	0	0
JIBAR f On 16/03/2016 Jibar Future			6.90000	93.10000	6.90000	93.10000			0.00	0	0
JIBAR f On 15/06/2016 Jibar Future			7.12500	92.87500	7.12500	92.87500			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JIBAR F On 21/09/2016 Jibar Future			7.29000	92.71000	7.29000	92.71000			0.00	0	0
JIBAR F On 21/12/2016 Jibar Future			7.43000	92.57000	7.43000	92.57000			0.00	0	0
JIBAR F On 15/03/2017 Jibar Future			7.56000	92.44000	7.56000	92.44000			0.00	0	0
Total Jibar Future									0.00	0	7,500
Total For JIBAR FUTURE									0.00	0	7,500
Total for Jibar									0.00	0	7,500
Total for Derivatives :									1,911,453,185.45	19,012	465,076
AA02 On 28/03/2016 Spot Bond				100.84284		100.82468			0.00	0	0
Total AA02 SPOT									0.00	0	0
Total For AA02									0.00	0	0
AA04 On 22/03/2017 Spot Bond				101.06234		101.04178			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			8.82000	102.78310	8.74500	103.00240		3,528,000,000,000.00		400,000,000	200,000,000
Total AA05 SPOT								3,528,000,000,000.00		400,000,000	200,000,000
Total For AA05								3,528,000,000,000.00		400,000,000	200,000,000
AA06 On 15/04/2021 Spot Bond				100.62933		100.60833			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			9.19000	102.10964	9.10000	102.49320			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	108.01000	10.00000	107.98200			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				99.80868		99.78768			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				98.54081		98.51685			0.00	0	25,000,000
Total AB011 SPOT									0.00	0	25,000,000
Total For AB011									0.00	0	25,000,000
AB013 On 21/11/2018 Spot Bond			9.40500	96.60637	9.33000	96.79802		11,787,600,627,000.00		1,253,333,400	626,666,700
Total AB013 SPOT								11,787,600,627,000.00		1,253,333,400	626,666,700
Total For AB013								11,787,600,627,000.00		1,253,333,400	626,666,700
AB014L On 19/11/2024 Spot Bond			100.00000	9.31691	100.00000	9.29358			0.00	0	0
Total AB014U 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 AB014U									0.00	0	0
AB015L On 13/11/2024 Spot Bond			10.84000	99.85517	10.84000	99.82606			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	10.74007	100.00000	10.71881			0.00	0	0
Total AB016U SPOT									0.00	0	0
Total For AB016U									0.00	0	0
AB08 On 03/05/2017 Spot Bond				100.69839		100.67639			0.00	7,600,000,000	500,000,000
Total AB08 SPOT									0.00	7,600,000,000	500,000,000
Total For AB08									0.00	7,600,000,000	500,000,000
AB09 On 03/05/2017 Spot Bond			8.68000	103.16625	8.61500	103.26013		31,248,000,000,000.00		3,600,000,000	1,800,000,000
Total AB09 SPOT								31,248,000,000,000.00		3,600,000,000	1,800,000,000
Total For AB09								31,248,000,000,000.00		3,600,000,000	1,800,000,000
ABC12 On 25/11/2020 Spot Bond			10.00000	109.12100	10.00000	109.09200			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			2.04000	280.18122	2.02000	280.49869			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				101.56286		101.54399			0.00	0	0
Total ABFN06 SPOT									0.00	0	0
Total For ABFN06									0.00	0	0
ABFN07 On 17/03/2018 Spot Bond				101.45661		101.43643			0.00	0	2,400,000,000
Total ABFN07 SPOT									0.00	0	2,400,000,000
Total For ABFN07									0.00	0	2,400,000,000
ABFN08 On 17/03/2020 Spot Bond				101.27847		101.25701			0.00	0	0
Total ABFN08 SPOT									0.00	0	0
Total For ABFN08									0.00	0	0
ABFN09 On 17/03/2026 Spot Bond				101.31044		101.28842			0.00	0	0
Total ABFN09 SPOT									0.00	0	0
Total For ABFN09									0.00	0	0
ABFN10 On 28/10/2019 Spot Bond				98.79325		98.76966			0.00	0	0
Total ABFN10 SPOT									0.00	0	0
Total For ABFN10									0.00	0	0
ABFN11 On 09/04/2017 Spot Bond				100.30174		100.28162			0.00	0	0
Total ABFN11 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 ABFN11										0.00	0	0
ABFN1: On 09/04/2019 Spot Bond				100.21830		100.19739				0.00	0	0
Total ABFN12 SPOT										0.00	0	0
Total For ABFN12										0.00	0	0
ABFN1: On 14/05/2020 Spot Bond			100.00000	1.54791	100.00000	100.00000				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			100.00000	0.27550	100.00000	100.00000				0.00	0	0
Total ABFN14 SPOT										0.00	0	0
Total For ABFN14										0.00	0	0
ABN05 On 18/04/2021 Spot Bond			1.78000	174.86877	1.76000	175.01504				0.00	0	0
Total ABN05 SPOT										0.00	0	0
Total For ABN05										0.00	0	0
ABN07 On 13/06/2015 Spot Bond			2.76000	164.95188	2.76000	164.90592				0.00	0	0
Total ABN07 SPOT										0.00	0	0
Total For ABN07										0.00	0	0
ABN09 On 27/06/2023 Spot Bond			2.17000	175.58638	2.17000	175.54030				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	185.16857	1.82000	185.12176				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			8.07625	81.02235	8.01125	81.13740				0.00	0	0
Total ABN33 SPOT										0.00	0	0
Total For ABN33										0.00	0	0
ABN34 On 29/01/2018 Spot Bond			8.07625	81.02235	8.01125	81.13740				0.00	0	0
Total ABN34 SPOT										0.00	0	0
Total For ABN34										0.00	0	0
ABN38 On 17/08/2015 Spot Bond				99.18000		99.18000				0.00	0	0
Total ABN38 SPOT										0.00	0	0
Total For ABN38										0.00	0	0
ABN39 On 21/09/2016 Spot Bond				101.15695		101.13530				0.00	0	0
Total ABN39 SPOT										0.00	0	0
Total For ABN39										0.00	0	0
ABN40 On 29/09/2015 Spot Bond				98.33000		98.33000				0.00	0	0
Total ABN40 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 ABN40										0.00	0	0
ABN42 On 16/11/2015 Spot Bond				97.40000		97.40000				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				96.91000		96.91000				0.00	0	0
Total ABN44 SPOT										0.00	0	0
Total For ABN44										0.00	0	0
ABN45 On 23/02/2016 Spot Bond				95.51000		95.51000				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				95.82000		95.82000				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				100.75066		100.73065				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				100.65234		100.63196				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				94.45000		94.45000				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				93.74000		93.74000				0.00	0	0
Total ABN52 SPOT										0.00	0	0
Total For ABN52										0.00	0	0
ABN53 On 01/06/2016 Spot Bond				93.47000		93.47000				0.00	0	0
Total ABN53 SPOT										0.00	0	0
Total For ABN53										0.00	0	0
ABN54 On 14/06/2016 Spot Bond				93.21000		93.21000				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				100.97030		100.95023				0.00	0	0
Total ABN55 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 ABN55										0.00	0	0
ABN56 On 15/09/2015 Spot Bond			6.94500	104.30878	6.89500	104.30671				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				100.63497		100.61303				0.00	0	0
Total ABN58 SPOT										0.00	0	0
Total For ABN58										0.00	0	0
ABN59 On 20/07/2016 Spot Bond				91.48000		91.48000				0.00	0	0
Total ABN59 SPOT										0.00	0	0
Total For ABN59										0.00	0	0
ABN60 On 23/08/2016 Spot Bond				91.29000		91.29000				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			2.31000	112.36467	2.31000	112.33470				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			2.21000	165.05892	2.21000	165.01546				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			2.10000	223.88826	2.10000	223.82990				0.00	0	0
Total ABN63 SPOT										0.00	0	0
Total For ABN63										0.00	0	0
ABN64 On 12/10/2015 Spot Bond				95.40000		95.40000				0.00	0	0
Total ABN64 SPOT										0.00	0	0
Total For ABN64										0.00	0	0
ABN66 On 21/11/2016 Spot Bond				90.00000		90.00000				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			9.53500	91.91650	9.44500	92.35162				0.00	0	0
Total ABN67 SPOT										0.00	0	0
Total For ABN67										0.00	0	0
ABN68 On 12/02/2018 Spot Bond				101.95000		101.95000				0.00	0	0
Total ABN68 SPOT										0.00	0	0
Total For ABN68										0.00	0	0
ABN70 On 28/03/2017 Spot Bond				102.08000		102.08000				0.00	0	0
Total ABN70 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 ABN70									0.00	0	0
ABN71 On 29/03/2016 Spot Bond				71.77000		71.77000			0.00	0	0
Total ABN71 SPOT									0.00	0	0
Total For ABN71									0.00	0	0
ABN72 On 17/03/2018 Spot Bond				102.05780		101.99641			0.00	0	0
Total ABN72 SPOT									0.00	0	0
Total For ABN72									0.00	0	0
ABN73 On 03/05/2017 Spot Bond				97.63000		97.63000			0.00	0	0
Total ABN73 SPOT									0.00	0	0
Total For ABN73									0.00	0	0
ABN74 On 09/05/2018 Spot Bond				106.64500		106.21500			0.00	0	0
Total ABN74 SPOT									0.00	0	0
Total For ABN74									0.00	0	0
ABN75 On 07/06/2016 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ABN75 SPOT									0.00	0	0
Total For ABN75									0.00	0	0
ABN76 On 21/12/2026 Spot Bond			9.63000	110.16297	9.63000	110.13451			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				101.23000		101.23000			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			9.57000	110.59537	9.46500	111.32975			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			8.89500	91.16113	8.80500	91.52135			0.00	0	0
Total ABN80 SPOT									0.00	0	0
Total For ABN80									0.00	0	0
ABN81 On 05/07/2016 Spot Bond				101.37000		101.37000			0.00	0	0
Total ABN81 SPOT									0.00	0	0
Total For ABN81									0.00	0	0
ABN82 On 05/07/2016 Spot Bond				112.94000		112.94000			0.00	0	0
Total ABN82 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 ABN82									0.00	0	0
ABN83 On 05/07/2018 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ABN83 SPOT									0.00	0	0
Total For ABN83									0.00	0	0
ABN84 On 05/07/2016 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ABN84 SPOT									0.00	0	0
Total For ABN84									0.00	0	0
ABN85 On 05/07/2018 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ABN85 SPOT									0.00	0	0
Total For ABN85									0.00	0	0
ABN86 On 01/08/2018 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ABN86 SPOT									0.00	0	0
Total For ABN86									0.00	0	0
ABN87 On 21/12/2026 Spot Bond			9.66500	109.91186	9.56000	110.63930			0.00	0	0
Total ABN87 SPOT									0.00	0	0
Total For ABN87									0.00	0	0
ABN88 On 06/09/2016 Spot Bond				91.67000		91.67000			0.00	0	0
Total ABN88 SPOT									0.00	0	0
Total For ABN88									0.00	0	0
ABN91 On 11/12/2018 Spot Bond				101.42548		101.40305			0.00	0	0
Total ABN91 SPOT									0.00	0	0
Total For ABN91									0.00	0	0
ABN92 On 31/01/2019 Spot Bond				100.32621		100.30426			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			8.23000	105.66615	8.16500	105.80927		23,208,600,000,000.00	2,820,000,000	1,411,400,000	
Total ABS10 SPOT								23,208,600,000,000.00	2,820,000,000	1,411,400,000	
Total For ABS10								23,208,600,000,000.00	2,820,000,000	1,411,400,000	
ABS11 On 09/04/2021 Spot Bond			8.90000	103.30436	8.81000	103.69358		8,900,000,000,000.00	1,000,000,000	500,000,000	
Total ABS11 SPOT								8,900,000,000,000.00	1,000,000,000	500,000,000	
Total For ABS11								8,900,000,000,000.00	1,000,000,000	500,000,000	
ABS12 On 14/05/2020 Spot Bond			9.26000	100.02460	9.26000	9.26000		514,856,000,000,000.00	55,600,000,000	55,300,000,000	
Total ABS12 SPOT								14,856,000,000,000.00	55,600,000,000	55,300,000,000	
Total For ABS12								14,856,000,000,000.00	55,600,000,000	55,300,000,000	
ABS13 On 14/05/2022 Spot Bond			9.68000	100.00069	9.68000	9.68000		604,032,000,000,000.00	62,400,000,000	62,400,000,000	
Total ABS13 SPOT								14,032,000,000,000.00	62,400,000,000	62,400,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For ABS13									14,032,000,000,000.00	62,400,000,000	62,400,000,000
ABS6 On 01/06/2020 Spot Bond			8.98000	100.59896	8.89500	100.90801			100,755,600,000,000.00	11,220,000,000	4,110,500,000
Total ABS6 SPOT									10,755,600,000,000.00	11,220,000,000	4,110,500,000
Total For ABS6									10,755,600,000,000.00	11,220,000,000	4,110,500,000
ABS7 On 11/09/2026 Spot Bond			9.76500	95.00558	9.66000	95.66254			28,513,800,000,000.00	2,920,000,000	1,460,000,000
Total ABS7 SPOT									18,513,800,000,000.00	2,920,000,000	1,460,000,000
Total For ABS7									18,513,800,000,000.00	2,920,000,000	1,460,000,000
ABS9 On 17/03/2016 Spot Bond			7.55000	102.93773	7.47500	102.97804			0.00	0	0
Total ABS9 SPOT									0.00	0	0
Total For ABS9									0.00	0	0
ABS12 On 07/12/2023 Spot Bond			1.85000	283.91257	1.83000	284.23683			0.00	0	0
Total ABS12 SPOT									0.00	0	0
Total For ABS12									0.00	0	0
ABS13 On 31/01/2017 Spot Bond			1.14000	131.32234	1.14000	131.29153			0.00	0	0
Total ABS13 SPOT									0.00	0	0
Total For ABS13									0.00	0	0
ABS14 On 31/01/2022 Spot Bond			1.84000	135.48019	1.84000	135.44581			0.00	0	0
Total ABS14 SPOT									0.00	0	0
Total For ABS14									0.00	0	0
ACIF1L On 08/07/2025 Spot Bond			100.00000	0.00633	100.00000	0.00632			0.00	0	0
Total ACIF1U SPOT									0.00	0	0
Total For ACIF1U									0.00	0	0
ACL01L On 30/06/2015 Spot Bond			100.00000	91.16119	100.00000	90.93993			0.00	0	0
Total ACL01U SPOT									0.00	0	0
Total For ACL01U									0.00	0	0
ACL02L On 15/09/2015 Spot Bond			11.10500	102.89927	11.05500	102.88594			0.00	0	0
Total ACL028 SPOT									0.00	0	0
Total For ACL028									0.00	0	0
ACL02L On 20/08/2015 Spot Bond				99.86933		99.84304			0.00	0	0
Total ACL029 SPOT									0.00	0	0
Total For ACL029									0.00	0	0
ACL02L On 20/03/2018 Spot Bond			100.00000	9.83963	100.00000	9.81579			0.00	0	0
Total ACL02U SPOT									0.00	0	0
Total For ACL02U									0.00	0	0
ACL03L On 20/08/2015 Spot Bond				99.86598		99.83902			0.00	0	0
Total ACL033 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 ACL033										0.00	0	0
ACL033 On 20/08/2015 Spot Bond				99.81859		99.78222				0.00	0	0
Total ACL036 SPOT										0.00	0	0
Total For ACL036										0.00	0	0
ACL036 On 20/03/2016 Spot Bond			100.00000	58.64874	100.00000	58.50666				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				99.87269		99.84706				0.00	0	0
Total ACL042 SPOT										0.00	0	0
Total For ACL042										0.00	0	0
ACL047 On 22/10/2018 Spot Bond			11.00000	69.84952	11.00000	69.82956				0.00	0	0
Total ACL047 SPOT										0.00	0	0
Total For ACL047										0.00	0	0
ACL047 On 20/06/2016 Spot Bond			100.00000	37.53519	100.00000	37.44426				0.00	0	0
Total ACL04U SPOT										0.00	0	0
Total For ACL04U										0.00	0	0
ACL071 On 20/06/2015 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ACL071 SPOT										0.00	0	0
Total For ACL071										0.00	0	0
ACL073 On 20/09/2015 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ACL073 SPOT										0.00	0	0
Total For ACL073										0.00	0	0
ACL074 On 20/09/2015 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ACL074 SPOT										0.00	0	0
Total For ACL074										0.00	0	0
ACL076 On 20/09/2015 Spot Bond				101.33860		101.31482				0.00	0	0
Total ACL076 SPOT										0.00	0	0
Total For ACL076										0.00	0	0
ACL077 On 20/09/2015 Spot Bond				101.46470		101.43863				0.00	0	0
Total ACL077 SPOT										0.00	0	0
Total For ACL077										0.00	0	0
ACL078 On 20/09/2015 Spot Bond				101.28235		101.25958				0.00	0	0
Total ACL078 SPOT										0.00	0	0
Total For ACL078										0.00	0	0
ACL080 On 20/09/2015 Spot Bond				101.32036		101.29690				0.00	0	0
Total ACL080 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 ACL080										0.00	0	0
ACL081 On 20/09/2015 Spot Bond				101.33708		101.31332				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				102.46684		102.44266				0.00	0	0
Total ACL082 SPOT										0.00	0	0
Total For ACL082										0.00	0	0
ACL083 On 30/07/2017 Spot Bond				102.46684		102.44266				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				102.48072		102.45640				0.00	0	0
Total ACL084 SPOT										0.00	0	0
Total For ACL084										0.00	0	0
ACL085 On 30/07/2017 Spot Bond				102.48072		102.45640				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				102.45297		102.42892				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				95.91355		95.89489				0.00	0	0
Total ACL088 SPOT										0.00	0	0
Total For ACL088										0.00	0	0
ACL089 On 25/11/2020 Spot Bond			10.00000	109.12100	10.00000	109.09200				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				101.10516		101.08318				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				101.29759		101.27455				0.00	0	0
Total ACL095 SPOT										0.00	0	0
Total For ACL095										0.00	0	0
ACL096 On 20/06/2020 Spot Bond				101.33534		101.31162				0.00	0	0
Total ACL096 SPOT										0.00	0	0
Total For ACL096										0.00	0	0
ACL097 On 20/12/2025 Spot Bond				101.35049		101.32648				0.00	0	0
Total ACL097 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 ACL097										0.00	0	0
ACL097 On 20/12/2025 Spot Bond				101.32011		101.29665				0.00	0	0
Total ACL098 SPOT										0.00	0	0
Total For ACL098										0.00	0	0
ACL100 On 20/12/2017 Spot Bond				101.25196		101.22975				0.00	0	0
Total ACL100 SPOT										0.00	0	0
Total For ACL100										0.00	0	0
ACL104 On 20/12/2019 Spot Bond			9.38000	103.80895	9.29500	104.10244				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				100.39306		100.36987				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				101.00540		100.98399				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				90.09082		90.07077				0.00	0	0
Total ACL126 SPOT										0.00	0	0
Total For ACL126										0.00	0	0
ACL127 On 20/09/2021 Spot Bond				185.17429		183.28296				0.00	0	0
Total ACL127 SPOT										0.00	0	0
Total For ACL127										0.00	0	0
ACL128 On 20/09/2021 Spot Bond				185.20415		183.31197				0.00	0	0
Total ACL128 SPOT										0.00	0	0
Total For ACL128										0.00	0	0
ACL129 On 20/09/2021 Spot Bond				101.28226		101.25950				0.00	0	0
Total ACL129 SPOT										0.00	0	0
Total For ACL129										0.00	0	0
ACL136 On 20/09/2021 Spot Bond				102.21384		102.19453				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				101.64753		101.62536				0.00	0	0
Total ACL137 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 ACL137										0.00	0	0
ACL137 On 20/09/2021 Spot Bond				102.21259		102.19332				0.00	0	0
Total ACL138 SPOT										0.00	0	0
Total For ACL138										0.00	0	0
ACL138 On 30/07/2017 Spot Bond				102.44425		102.42031				0.00	0	0
Total ACL139 SPOT										0.00	0	0
Total For ACL139										0.00	0	0
ACL141 On 30/07/2017 Spot Bond				102.84035		102.81704				0.00	0	0
Total ACL141 SPOT										0.00	0	0
Total For ACL141										0.00	0	0
ACL142 On 25/11/2020 Spot Bond			10.00000	109.12100	10.00000	109.09200				0.00	0	0
Total ACL142/JIBAR SPOT										0.00	0	0
Total For ACL142/JIBAR										0.00	0	0
ACL143 On 20/12/2016 Spot Bond				101.55734		101.53409				0.00	0	0
Total ACL143 SPOT										0.00	0	0
Total For ACL143										0.00	0	0
ACL144 On 20/12/2016 Spot Bond				102.28267		102.26298				0.00	0	0
Total ACL144 SPOT										0.00	0	0
Total For ACL144										0.00	0	0
ACL145 On 20/12/2021 Spot Bond				101.28684		101.26400				0.00	0	0
Total ACL145 SPOT										0.00	0	0
Total For ACL145										0.00	0	0
ACL151 On 20/03/2017 Spot Bond				102.18129		102.16078				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				101.25969		101.23734				0.00	0	0
Total ACL156 SPOT										0.00	0	0
Total For ACL156										0.00	0	0
ACL157 On 20/03/2017 Spot Bond				101.20643		101.18503				0.00	0	0
Total ACL157 SPOT										0.00	0	0
Total For ACL157										0.00	0	0
ACL161 On 20/03/2022 Spot Bond			10.23000	101.52981	10.23000	101.50230				0.00	0	0
Total ACL161 SPOT										0.00	0	0
Total For ACL161										0.00	0	0
ACL162 On 20/09/2015 Spot Bond				101.17892		101.15802				0.00	0	0
Total ACL162 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 ACL162										0.00	0	0
ACL16€ On 20/06/2017 Spot Bond				117.75043		117.31635				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			9.48000	104.97900	9.40500	105.20455				0.00	0	0
Total ACL167 SPOT										0.00	0	0
Total For ACL167										0.00	0	0
ACL16€ On 20/06/2017 Spot Bond				101.25505		101.23278				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	117.53310	1.75000	117.50359				0.00	0	0
Total ACL169 SPOT										0.00	0	0
Total For ACL169										0.00	0	0
ACL17€ On 20/06/2015 Spot Bond				101.16368		101.14306				0.00	0	0
Total ACL172 SPOT										0.00	0	0
Total For ACL172										0.00	0	0
ACL17€ On 20/06/2017 Spot Bond				101.22432		101.20212				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				101.26203		101.23914				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				101.18659		101.16508				0.00	0	0
Total ACL175 SPOT										0.00	0	0
Total For ACL175										0.00	0	0
ACL18€ On 20/06/2015 Spot Bond				101.30086		101.28059				0.00	0	0
Total ACL180 SPOT										0.00	0	0
Total For ACL180										0.00	0	0
ACL181 On 20/06/2017 Spot Bond				101.01817		100.99411				0.00	0	0
Total ACL181 SPOT										0.00	0	0
Total For ACL181										0.00	0	0
ACL18€ On 20/06/2017 Spot Bond				102.64514		102.62590				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				101.17300		101.15174				0.00	0	0
Total ACL183 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 ACL183										0.00	0	0
ACL184 On 20/09/2017 Spot Bond				102.13319		102.11162				0.00	0	0
Total ACL184 SPOT										0.00	0	0
Total For ACL184										0.00	0	0
ACL185 On 20/09/2022 Spot Bond				101.25449		101.23174				0.00	0	0
Total ACL185 SPOT										0.00	0	0
Total For ACL185										0.00	0	0
ACL186 On 20/09/2016 Spot Bond				101.22836		101.20657				0.00	0	0
Total ACL186 SPOT										0.00	0	0
Total For ACL186										0.00	0	0
ACL187 On 20/09/2020 Spot Bond				101.29282		101.26987				0.00	0	0
Total ACL187 SPOT										0.00	0	0
Total For ACL187										0.00	0	0
ACL188 On 20/09/2020 Spot Bond				101.31258		101.28926				0.00	0	0
Total ACL188 SPOT										0.00	0	0
Total For ACL188										0.00	0	0
ACL191 On 20/09/2015 Spot Bond				101.34379		101.32482				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				101.55658		101.53746				0.00	0	0
Total ACL192 SPOT										0.00	0	0
Total For ACL192										0.00	0	0
ACL193 On 20/09/2022 Spot Bond				101.31723		101.29383				0.00	0	0
Total ACL193 SPOT										0.00	0	0
Total For ACL193										0.00	0	0
ACL194 On 20/09/2022 Spot Bond				101.31723		101.29383				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				101.38257		101.35747				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				101.23186		101.20952				0.00	0	0
Total ACL196 SPOT										0.00	0	0
Total For ACL196										0.00	0	0
ACL197 On 20/06/2017 Spot Bond				101.39190		101.36715				0.00	0	0
Total ACL197 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 ACL197										0.00	0	0
ACL197 On 20/06/2017 Spot Bond				102.99299		102.97026				0.00	0	0
Total ACL198 SPOT										0.00	0	0
Total For ACL198										0.00	0	0
ACL198 On 20/06/2017 Spot Bond				101.38257		101.35747				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				98.04875		98.02936				0.00	0	0
Total ACL200 SPOT										0.00	0	0
Total For ACL200										0.00	0	0
ACL201 On 20/12/2022 Spot Bond				101.34308		101.31921				0.00	0	0
Total ACL201 SPOT										0.00	0	0
Total For ACL201										0.00	0	0
ACL202 On 20/12/2022 Spot Bond				101.32232		101.29833				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				135.13197		133.77742				0.00	0	0
Total ACL203 SPOT										0.00	0	0
Total For ACL203										0.00	0	0
ACL204 On 14/02/2023 Spot Bond				137.05976		135.68579				0.00	0	0
Total ACL204 SPOT										0.00	0	0
Total For ACL204										0.00	0	0
ACL205 On 20/03/2016 Spot Bond				101.15639		101.13543				0.00	0	0
Total ACL205 SPOT										0.00	0	0
Total For ACL205										0.00	0	0
ACL208 On 20/03/2018 Spot Bond				101.14582		101.12505				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				99.90963		99.89137				0.00	0	0
Total ACL210 SPOT										0.00	0	0
Total For ACL210										0.00	0	0
ACL212 On 20/09/2018 Spot Bond				101.17451		101.15322				0.00	0	0
Total ACL212 SPOT										0.00	0	0
Total For ACL212										0.00	0	0
ACL213 On 20/06/2018 Spot Bond				100.25966		100.23649				0.00	0	0
Total ACL213 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 ACL213										0.00	0	0
ACL214 On 20/09/2020 Spot Bond				101.22432		101.20212				0.00	0	0
Total ACL214 SPOT										0.00	0	0
Total For ACL214										0.00	0	0
ACL215 On 20/09/2018 Spot Bond				101.15790		101.13691				0.00	0	0
Total ACL215 SPOT										0.00	0	0
Total For ACL215										0.00	0	0
ACL216 On 20/12/2018 Spot Bond				101.15639		101.13543				0.00	0	0
Total ACL216 SPOT										0.00	0	0
Total For ACL216										0.00	0	0
ACL217 On 20/12/2023 Spot Bond				101.26861		101.24609				0.00	0	0
Total ACL217 SPOT										0.00	0	0
Total For ACL217										0.00	0	0
ACL218 On 11/05/2020 Spot Bond				100.09021		100.06710				0.00	0	0
Total ACL218 SPOT										0.00	0	0
Total For ACL218										0.00	0	0
ADCB0 On 08/03/2018 Spot Bond				101.56311		101.53907				0.00	0	0
Total ADCB01 SPOT										0.00	0	0
Total For ADCB01										0.00	0	0
ADCB0 On 31/07/2016 Spot Bond				100.34604		100.32274				0.00	0	0
Total ADCB02 SPOT										0.00	0	0
Total For ADCB02										0.00	0	0
ADCB0 On 31/01/2016 Spot Bond				100.33622		100.31361				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				101.84427		101.82078				0.00	0	0
Total ADCB04 SPOT										0.00	0	0
Total For ADCB04										0.00	0	0
ADCP1 On 29/05/2015 Spot Bond				103.39528		103.37519				0.00	0	0
Total ADCP10 SPOT										0.00	0	0
Total For ADCP10										0.00	0	0
AER01U On 18/11/2016 Spot Bond			100.00000	26.01796	100.00000	25.95281				0.00	0	0
Total AER01U SPOT										0.00	0	0
Total For AER01U										0.00	0	0
AFS1U On 27/09/2019 Spot Bond			100.00000	14.73657	100.00000	14.70088				0.00	0	0
Total AFS1U 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 AFS1U										0.00	0	0
AHF1A On 21/11/2015 Spot Bond				101.65085		101.63006				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				101.81686						0.00	0	0
Total AHF1B1 SPOT										0.00	0	0
Total For AHF1B1										0.00	0	0
AHF1C On 21/11/2014 Spot Bond				101.92750						0.00	0	0
Total AHF1C1 SPOT										0.00	0	0
Total For AHF1C1										0.00	0	0
AHF2A On 18/10/2015 Spot Bond				100.52641		100.50527				0.00	0	0
Total AHF2A1 SPOT										0.00	0	0
Total For AHF2A1										0.00	0	0
AHF2B On 18/10/2015 Spot Bond				100.57705		100.55388				0.00	0	0
Total AHF2B1 SPOT										0.00	0	0
Total For AHF2B1										0.00	0	0
AHF2C On 18/10/2015 Spot Bond				100.64448		100.61859				0.00	0	0
Total AHF2C1 SPOT										0.00	0	0
Total For AHF2C1										0.00	0	0
AHF3A On 18/10/2039 Spot Bond				100.50039		100.48011				0.00	0	0
Total AHF3A1 SPOT										0.00	0	0
Total For AHF3A1										0.00	0	0
AHF3A On 18/04/2016 Spot Bond			8.01500	99.21093	7.95000	99.24625				0.00	0	0
Total AHF3A2 SPOT										0.00	0	0
Total For AHF3A2										0.00	0	0
AHF3B On 18/10/2039 Spot Bond				100.64057		100.61463				0.00	0	0
Total AHF3B1 SPOT										0.00	0	0
Total For AHF3B1										0.00	0	0
AHF3C On 18/10/2039 Spot Bond				100.74288		100.71279				0.00	0	0
Total AHF3C1 SPOT										0.00	0	0
Total For AHF3C1										0.00	0	0
AHL01U On 15/04/2020 Spot Bond			100.00000	34.91348	100.00000	34.77356				0.00	0	0
Total AHL01U SPOT										0.00	0	0
Total For AHL01U										0.00	0	0
AHL1AU On 15/04/2020 Spot Bond			100.00000	9.07814	100.00000	9.14623				0.00	0	0
Total AHL1AU 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 AHL1AU									0.00	0	0
AIR01 On 15/03/2019 Spot Bond			9.00000	100.06446	8.92500	100.27794		52,020,000,000,000.00	5,780,000,000	2,890,000,000	
Total AIR01 SPOT								52,020,000,000,000.00	5,780,000,000	2,890,000,000	
Total For AIR01								52,020,000,000,000.00	5,780,000,000	2,890,000,000	
AIR02 On 30/04/2023 Spot Bond			9.66500	111.48082	9.56000	112.06968		0.00	0	0	
Total AIR02 SPOT								0.00	0	0	
Total For AIR02								0.00	0	0	
AIR03 On 09/03/2016 Spot Bond			7.42000	104.63642	7.34500	104.67590		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			9.27500	104.10897	9.18500	104.62725		0.00	0	0	
Total AIR04 SPOT								0.00	0	0	
Total For AIR04								0.00	0	0	
AIR04U On 26/10/2029 Spot Bond			100.00000	12.08905	100.00000	12.06229		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			10.04500	104.25907	9.93500	105.07844		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			2.46000	168.89140	2.46000	168.84582		0.00	0	0	
Total AIRL01 SPOT								0.00	0	0	
Total For AIRL01								0.00	0	0	
ANG01 On 09/12/2016 Spot Bond				101.49596		101.47432		0.00	0	0	
Total ANG010 SPOT								0.00	0	0	
Total For ANG010								0.00	0	0	
ANG01 On 06/06/2015 Spot Bond				101.35311		101.33356		0.00	0	0	
Total ANG012 SPOT								0.00	0	0	
Total For ANG012								0.00	0	0	
ANG01 On 05/06/2015 Spot Bond			100.00000	94.55959	100.00000	94.31525		0.00	0	0	
Total ANG013 SPOT								0.00	0	0	
Total For ANG013								0.00	0	0	
APF01 On 26/09/2017 Spot Bond				101.07810		101.05668		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				101.15946		101.13639		0.00	0	0	
Total APF02 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 APF02									0.00	0	0
ASN00: On 03/01/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ASN002 SPOT									0.00	0	0
Total For ASN002									0.00	0	0
ASN00: On 22/03/2016 Spot Bond				101.11126		101.09208			0.00	0	0
Total ASN004 SPOT									0.00	0	0
Total For ASN004									0.00	0	0
ASN00: On 28/02/2017 Spot Bond				102.09980		102.07076			0.00	0	0
Total ASN006 SPOT									0.00	0	0
Total For ASN006									0.00	0	0
ASN00: On 20/12/2016 Spot Bond				101.08127		101.06168			0.00	0	0
Total ASN007 SPOT									0.00	0	0
Total For ASN007									0.00	0	0
ASN00: On 06/03/2019 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ASN008 SPOT									0.00	0	0
Total For ASN008									0.00	0	0
ASN01: On 04/03/2019 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ASN010 SPOT									0.00	0	0
Total For ASN010									0.00	0	0
ASN01: On 20/03/2019 Spot Bond				101.20642		101.18503			0.00	0	0
Total ASN011 SPOT									0.00	0	0
Total For ASN011									0.00	0	0
ASN01: On 20/06/2017 Spot Bond				101.36773		101.33952			0.00	0	0
Total ASN012 SPOT									0.00	0	0
Total For ASN012									0.00	0	0
ASN01: On 09/12/2015 Spot Bond				101.75641		101.73941			0.00	0	0
Total ASN013 SPOT									0.00	0	0
Total For ASN013									0.00	0	0
ASN01: On 20/03/2019 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ASN014 SPOT									0.00	0	0
Total For ASN014									0.00	0	0
ASN01: On 04/04/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ASN015 SPOT									0.00	0	0
Total For ASN015									0.00	0	0
ASN01: On 11/04/2017 Spot Bond				93.37000		93.72000			0.00	0	0
Total ASN016 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 ASN016										0.00	0	0
ASN01: On 09/03/2016 Spot Bond				101.50039		101.48343				0.00	0	0
Total ASN017 SPOT										0.00	0	0
Total For ASN017										0.00	0	0
ASN02: On 09/06/2017 Spot Bond				112.52499		112.24741				0.00	0	0
Total ASN020 SPOT										0.00	0	0
Total For ASN020										0.00	0	0
ASN02: On 07/12/2033 Spot Bond			2.35000	243.31505	2.35000	243.25001				0.00	0	0
Total ASN022 SPOT										0.00	0	0
Total For ASN022										0.00	0	0
ASN02: On 07/07/2017 Spot Bond				112.78479		112.35667				0.00	0	0
Total ASN023 SPOT										0.00	0	0
Total For ASN023										0.00	0	0
ASN02: On 15/08/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN024 SPOT										0.00	0	0
Total For ASN024										0.00	0	0
ASN02: On 07/08/2015 Spot Bond				111.39336		110.73402				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				99.85818		99.83246				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				108.92643		108.51779				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				111.38769		111.10128				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				100.08733		100.06548				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			2.36500	215.75298	2.36500	215.69517				0.00	0	0
Total ASN037 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 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				101.28484		101.26506				0.00	0	0
Total ASN046 SPOT										0.00	0	0
Total For ASN046										0.00	0	0
ASN04 On 12/03/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN048 SPOT										0.00	0	0
Total For ASN048										0.00	0	0
ASN05 On 19/03/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN051 SPOT										0.00	0	0
Total For ASN051										0.00	0	0
ASN05 On 24/09/2016 Spot Bond				101.06432		101.04402				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				100.65664		100.63612				0.00	0	0
Total ASN054 SPOT										0.00	0	0
Total For ASN054										0.00	0	0
ASN05 On 16/04/2018 Spot Bond				100.62054		100.59911				0.00	0	0
Total ASN057 SPOT										0.00	0	0
Total For ASN057										0.00	0	0
ASN05 On 22/04/2020 Spot Bond				100.52953		100.50647				0.00	0	0
Total ASN058 SPOT										0.00	0	0
Total For ASN058										0.00	0	0
ASN05 On 28/04/2020 Spot Bond				100.38870		100.36572				0.00	0	0
Total ASN059 SPOT										0.00	0	0
Total For ASN059										0.00	0	0
ASN06 On 02/05/2018 Spot Bond				94.26133		93.88088				0.00	0	0
Total ASN060 SPOT										0.00	0	0
Total For ASN060										0.00	0	0
ASN06 On 30/04/2020 Spot Bond				100.33670		100.31410				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				98.39738	100.00000	100.00000				0.00	0	0
Total ASN062 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 ASN062										0.00	0	0
ASN35I On 20/12/2016 Spot Bond			100.00000	36.40019	100.00000	36.31918				0.00	0	0
Total ASN35U SPOT										0.00	0	0
Total For ASN35U										0.00	0	0
ASN38I On 20/12/2017 Spot Bond			100.00000	18.15559	100.00000	18.11161				0.00	0	0
Total ASN38U SPOT										0.00	0	0
Total For ASN38U										0.00	0	0
ASN39I On 20/12/2017 Spot Bond			100.00000	18.26030	100.00000	18.21606				0.00	0	0
Total ASN39U SPOT										0.00	0	0
Total For ASN39U										0.00	0	0
ASN40I On 20/12/2017 Spot Bond			100.00000	17.78911	100.00000	17.74601				0.00	0	0
Total ASN40U SPOT										0.00	0	0
Total For ASN40U										0.00	0	0
ASN43I On 10/03/2017 Spot Bond			100.00000	31.46394	100.00000	31.36236				0.00	0	0
Total ASN43U SPOT										0.00	0	0
Total For ASN43U										0.00	0	0
ASN49I On 19/09/2016 Spot Bond			100.00000	43.26813	100.00000	43.16331				0.00	0	0
Total ASN49U SPOT										0.00	0	0
Total For ASN49U										0.00	0	0
ASN50I On 16/03/2018 Spot Bond			100.00000	17.87372	100.00000	17.83042				0.00	0	0
Total ASN50U SPOT										0.00	0	0
Total For ASN50U										0.00	0	0
ASN55I On 29/12/2016 Spot Bond			100.00000	29.79477	100.00000	29.71178				0.00	0	0
Total ASN55U SPOT										0.00	0	0
Total For ASN55U										0.00	0	0
ASN56I On 29/06/2016 Spot Bond			100.00000	41.65671	100.00000	41.54068				0.00	0	0
Total ASN56U SPOT										0.00	0	0
Total For ASN56U										0.00	0	0
BAR00I On 12/06/2018 Spot Bond				101.27763		101.25793				0.00	0	0
Total BAR001 SPOT										0.00	0	0
Total For BAR001										0.00	0	0
BAR00I On 20/03/2016 Spot Bond				101.06572		101.04641				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				100.96419		100.94320				0.00	0	0
Total BAW10 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 BAW10										0.00	0	0
BAW11 On 01/10/2018 Spot Bond			9.05000	103.30112	8.97500	103.49387				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				101.20540		101.18541				0.00	0	0
Total BAW13 SPOT										0.00	0	0
Total For BAW13										0.00	0	0
BAW15 On 01/02/2016 Spot Bond				100.46709		100.44740				0.00	0	0
Total BAW15 SPOT										0.00	0	0
Total For BAW15										0.00	0	0
BAW17 On 05/12/2018 Spot Bond				101.57844		101.55763				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				101.74660		101.72562				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			9.47000	104.59920	9.38000	104.95679		18,940,000,000,000.00		2,000,000,000	1,000,000,000	
Total BAW19 SPOT								18,940,000,000,000.00		2,000,000,000	1,000,000,000	
Total For BAW19								18,940,000,000,000.00		2,000,000,000	1,000,000,000	
BAW2 On 02/10/2015 Spot Bond			6.93500	103.09273	6.88500	103.09305				0.00	0	2,380,000,000
Total BAW2 SPOT										0.00	0	2,380,000,000
Total For BAW2										0.00	0	2,380,000,000
BAW20 On 15/01/2016 Spot Bond			100.00000	55.10847	100.00000	54.97350				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			9.72000	99.19911	9.63000	99.61216				0.00	0	0
Total BAW21 SPOT										0.00	0	0
Total For BAW21										0.00	0	0
BAW3 On 02/10/2017 Spot Bond				103.39359		103.37434				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			8.83000	103.48746	8.76500	103.60244				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			10.92741	102.32906	10.87563	102.32450				0.00	0	0
Total BAYA01 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 BAYA01										0.00	0	0
BAYA01 On 30/09/2015 Spot Bond			10.89765	101.53048	10.89368	101.50141				0.00	0	0
Total BAYA04 SPOT										0.00	0	0
Total For BAYA04										0.00	0	0
BAYA04 On 30/09/2015 Spot Bond			10.92785	101.52960	10.91719	101.50225				0.00	0	0
Total BAYA05 SPOT										0.00	0	0
Total For BAYA05										0.00	0	0
BAYA05 On 30/09/2016 Spot Bond				101.34247		101.31266				0.00	0	0
Total BAYA06 SPOT										0.00	0	0
Total For BAYA06										0.00	0	0
BAYA06 On 31/12/2015 Spot Bond			10.96069	101.51758	10.94359	101.49288				0.00	0	0
Total BAYA07 SPOT										0.00	0	0
Total For BAYA07										0.00	0	0
BAYA07 On 31/12/2017 Spot Bond			11.90522	101.15971	11.77239	101.42464				0.00	0	0
Total BAYA08 SPOT										0.00	0	0
Total For BAYA08										0.00	0	0
BAYA08 On 31/12/2015 Spot Bond				101.37292		101.34242				0.00	0	0
Total BAYA09 SPOT										0.00	0	0
Total For BAYA09										0.00	0	0
BAYA09 On 31/12/2015 Spot Bond				101.37292		101.34242				0.00	0	0
Total BAYA10 SPOT										0.00	0	0
Total For BAYA10										0.00	0	0
BAYA10 On 31/03/2016 Spot Bond				101.37299		101.34249				0.00	0	0
Total BAYA11 SPOT										0.00	0	0
Total For BAYA11										0.00	0	0
BAYA11 On 31/03/2016 Spot Bond			11.17741	101.26307	11.12563	101.25787				0.00	0	0
Total BAYA12 SPOT										0.00	0	0
Total For BAYA12										0.00	0	0
BAYA12 On 31/03/2016 Spot Bond			11.09190	101.59370	11.05185	101.58146				0.00	0	0
Total BAYA13 SPOT										0.00	0	0
Total For BAYA13										0.00	0	0
BAYA13 On 30/09/2015 Spot Bond			10.89765	101.53048	10.89368	101.50141				0.00	0	0
Total BAYA14 SPOT										0.00	0	0
Total For BAYA14										0.00	0	0
BAYA14 On 30/06/2016 Spot Bond			11.06072	101.69580	10.99187	101.70748				0.00	0	0
Total BAYA15 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 BAYA15										0.00	0	0
BAYA15 On 30/09/2016 Spot Bond			10.27646	101.34631	10.19282	101.37915				0.00	0	0
Total BAYA16 SPOT										0.00	0	0
Total For BAYA16										0.00	0	0
BAYA16 On 30/09/2016 Spot Bond				101.30602		101.27702				0.00	0	0
Total BAYA17 SPOT										0.00	0	0
Total For BAYA17										0.00	0	0
BAYA17 On 31/12/2016 Spot Bond				101.28252		101.25357				0.00	0	0
Total BAYA18 SPOT										0.00	0	0
Total For BAYA18										0.00	0	0
BAYA18 On 31/12/2016 Spot Bond				101.28252		101.25357				0.00	0	0
Total BAYA19 SPOT										0.00	0	0
Total For BAYA19										0.00	0	0
BAYA19 On 30/09/2015 Spot Bond				99.99797		99.99797				0.00	0	0
Total BAYA22 SPOT										0.00	0	0
Total For BAYA22										0.00	0	0
BAYA22 On 30/06/2017 Spot Bond			8.43642	103.36265	8.43642	103.36265				0.00	0	0
Total BAYA23 SPOT										0.00	0	0
Total For BAYA23										0.00	0	0
BAYA23 On 30/06/2017 Spot Bond			11.60500	100.40288	11.54000	100.49186				0.00	0	0
Total BAYA24 SPOT										0.00	0	0
Total For BAYA24										0.00	0	0
BAYA24 On 30/06/2017 Spot Bond				101.02311		101.02311				0.00	0	0
Total BAYA25 SPOT										0.00	0	0
Total For BAYA25										0.00	0	0
BAYA25 On 30/09/2017 Spot Bond			11.53000	98.57582	11.46500	98.67663				0.00	0	0
Total BAYA26 SPOT										0.00	0	0
Total For BAYA26										0.00	0	0
BAYA26 On 30/09/2017 Spot Bond				99.99797		99.99797				0.00	0	0
Total BAYA27 SPOT										0.00	0	0
Total For BAYA27										0.00	0	0
BAYA27 On 31/12/2015 Spot Bond				101.19052		101.16412				0.00	0	0
Total BAYA29 SPOT										0.00	0	0
Total For BAYA29										0.00	0	0
BAYA29 On 31/12/2015 Spot Bond			9.28000	101.14060	9.28000	101.11511				0.00	0	0
Total BAYA30 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 BAYA30										0.00	0	0
BAYA30 On 31/12/2018 Spot Bond				101.26451		101.23596				0.00	0	0
Total BAYA31 SPOT										0.00	0	0
Total For BAYA31										0.00	0	0
BAYA31 On 31/03/2018 Spot Bond			11.35000	100.98686	11.27500	101.11999				0.00	0	0
Total BAYA32 SPOT										0.00	0	0
Total For BAYA32										0.00	0	0
BAYA32 On 31/03/2018 Spot Bond				101.22845		101.20074				0.00	0	0
Total BAYA33 SPOT										0.00	0	0
Total For BAYA33										0.00	0	0
BAYA33 On 31/03/2018 Spot Bond				101.25849		101.23010				0.00	0	0
Total BAYA34 SPOT										0.00	0	0
Total For BAYA34										0.00	0	0
BAYA34 On 31/03/2018 Spot Bond				101.25849		101.23010				0.00	0	0
Total BAYA35 SPOT										0.00	0	0
Total For BAYA35										0.00	0	0
BAYA35 On 31/03/2018 Spot Bond				99.89645		99.89645				0.00	0	0
Total BAYA36 SPOT										0.00	0	0
Total For BAYA36										0.00	0	0
BAYA36 On 31/03/2016 Spot Bond				101.21403		101.18664				0.00	0	0
Total BAYA37 SPOT										0.00	0	0
Total For BAYA37										0.00	0	0
BAYA37 On 30/09/2018 Spot Bond				101.28138		101.25294				0.00	0	0
Total BAYA39 SPOT										0.00	0	0
Total For BAYA39										0.00	0	0
BAYA39 On 30/09/2018 Spot Bond				99.99797		99.99797				0.00	0	0
Total BAYA41 SPOT										0.00	0	0
Total For BAYA41										0.00	0	0
BAYA41 On 30/09/2018 Spot Bond				101.28138		101.25294				0.00	0	0
Total BAYA42 SPOT										0.00	0	0
Total For BAYA42										0.00	0	0
BAYA42 On 31/03/2017 Spot Bond				101.21643		101.18898				0.00	0	0
Total BAYA43 SPOT										0.00	0	0
Total For BAYA43										0.00	0	0
BAYA43 On 31/03/2017 Spot Bond				101.23917		101.21168				0.00	0	0
Total BAYA44 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 BAYA44										0.00	0	0
BAYA44 On 31/03/2019 Spot Bond				101.28148		101.25304				0.00	0	0
Total BAYA45 SPOT										0.00	0	0
Total For BAYA45										0.00	0	0
BAYA45 On 30/09/2015 Spot Bond				101.00783		100.98555				0.00	0	0
Total BAYA47 SPOT										0.00	0	0
Total For BAYA47										0.00	0	0
BAYA47 On 31/03/2016 Spot Bond				101.04781		101.02420				0.00	0	0
Total BAYA48 SPOT										0.00	0	0
Total For BAYA48										0.00	0	0
BAYA48 On 31/03/2016 Spot Bond			13.92741	102.68568	13.87563	102.67262				0.00	0	0
Total BAYB02 SPOT										0.00	0	0
Total For BAYB02										0.00	0	0
BAYB02 On 31/12/2016 Spot Bond			15.26321	102.01045	15.16738	102.10598				0.00	0	0
Total BAYB03 SPOT										0.00	0	0
Total For BAYB03										0.00	0	0
BAYB03 On 31/03/2017 Spot Bond			14.11188	101.54021	14.11188	101.54021				0.00	0	0
Total BAYB04 SPOT										0.00	0	0
Total For BAYB04										0.00	0	0
BAYB04 On 30/06/2019 Spot Bond				101.64735		101.61007				0.00	0	0
Total BAYB05 SPOT										0.00	0	0
Total For BAYB05										0.00	0	0
BAYB05 On 31/12/2019 Spot Bond				101.64735		101.61007				0.00	0	0
Total BAYB06 SPOT										0.00	0	0
Total For BAYB06										0.00	0	0
BAYB06 On 31/03/2020 Spot Bond				101.64735		101.61007				0.00	0	0
Total BAYB07 SPOT										0.00	0	0
Total For BAYB07										0.00	0	0
BAYB07 On 30/09/2020 Spot Bond				101.70689		101.66824				0.00	0	0
Total BAYB08 SPOT										0.00	0	0
Total For BAYB08										0.00	0	0
BAYB08 On 30/09/2018 Spot Bond				101.43836		101.40586				0.00	0	0
Total BAYB09 SPOT										0.00	0	0
Total For BAYB09										0.00	0	0
BAYC10 On 31/12/2016 Spot Bond			100.00000	32.30575	100.00000	32.24446				0.00	0	0
Total BAYC1U 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 BAYC1U										0.00	0	0
BAYD1 On 30/06/2035 Spot Bond			100.00000	20.87046	100.00000	20.81934				0.00	0	0
Total BAYD1U SPOT										0.00	0	0
Total For BAYD1U										0.00	0	0
BAYD2 On 30/06/2035 Spot Bond			100.00000	18.99445	100.00000	18.94794				0.00	0	0
Total BAYD2U SPOT										0.00	0	0
Total For BAYD2U										0.00	0	0
BAYD3 On 30/06/2035 Spot Bond			100.00000	11.72497	100.00000	11.69625				0.00	0	0
Total BAYD3U SPOT										0.00	0	0
Total For BAYD3U										0.00	0	0
BAYD4 On 30/06/2035 Spot Bond			100.00000	11.73936	100.00000	11.71092				0.00	0	0
Total BAYD4U SPOT										0.00	0	0
Total For BAYD4U										0.00	0	0
BAYD5 On 30/06/2035 Spot Bond			100.00000	14.17605	100.00000	14.14134				0.00	0	0
Total BAYD5U SPOT										0.00	0	0
Total For BAYD5U										0.00	0	0
BAYD6 On 30/06/2035 Spot Bond			100.00000	12.28330	100.00000	12.25323				0.00	0	0
Total BAYD6U SPOT										0.00	0	0
Total For BAYD6U										0.00	0	0
BCJ04 On 21/04/2017 Spot Bond				100.47496		100.45517				0.00	240,000,000	120,000,000
Total BCJ04 SPOT										0.00	240,000,000	120,000,000
Total For BCJ04										0.00	240,000,000	120,000,000
BCJ05 On 07/07/2015 Spot Bond				100.70748		100.68894				0.00	0	0
Total BCJ05 SPOT										0.00	0	0
Total For BCJ05										0.00	0	0
BCJ06 On 07/07/2017 Spot Bond				100.74865		100.72902				0.00	0	0
Total BCJ06 SPOT										0.00	0	0
Total For BCJ06										0.00	0	0
BCJ07 On 15/04/2016 Spot Bond				100.53238		100.51312				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	8.84742	100.00000	8.82599				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	8.84742	100.00000	8.82599				0.00	0	0
Total BCP4U 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 BCP4U										0.00	0	0
BCP92I On 21/05/2015 Spot Bond			100.00000	98.38275	100.00000	98.11828				0.00	0	0
Total BCP92U SPOT										0.00	0	0
Total For BCP92U										0.00	0	0
BCP93I On 05/06/2015 Spot Bond			100.00000	94.55959	100.00000	94.31525				0.00	0	0
Total BCP93U SPOT										0.00	0	0
Total For BCP93U										0.00	0	0
BCP94I On 23/07/2015 Spot Bond			100.00000	84.10138	100.00000	83.90805				0.00	0	0
Total BCP94U SPOT										0.00	0	0
Total For BCP94U										0.00	0	0
BD0202 On 31/12/2018 Spot Bond			1.75000	182.93061	1.73000	183.00938				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			8.18500	158.89556	8.08000	160.94963				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			8.18500	159.25597	8.08000	161.29375				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			8.57000	97.11230	8.46500	97.88632				0.00	0	0
Total BD0302 SPOT										0.00	0	0
Total For BD0302										0.00	0	0
BD311E On 07/12/2023 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total BD311E SPOT										0.00	0	0
Total For BD311E										0.00	0	0
BEER02 On 28/03/2018 Spot Bond			7.95000	98.83581	7.87500	99.00203				0.00	0	100,000,000
Total BEER02 SPOT										0.00	0	100,000,000
Total For BEER02										0.00	0	100,000,000
BG22A1 On 21/07/2016 Spot Bond				101.17752		101.15834				0.00	0	0
Total BG22A1 SPOT										0.00	0	0
Total For BG22A1										0.00	0	0
BG22A2 On 21/07/2016 Spot Bond				100.50415		100.48314				0.00	0	0
Total BG22A2 SPOT										0.00	0	0
Total For BG22A2										0.00	0	0
BG22A3 On 21/07/2016 Spot Bond				101.07654		101.05653				0.00	0	0
Total BG22A3 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 BG22A3										0.00	0	0
BG22B On 21/07/2016 Spot Bond				100.54625		100.52346				0.00	0	0
Total BG22B1 SPOT										0.00	0	0
Total For BG22B1										0.00	0	0
BG22C On 21/07/2016 Spot Bond				100.57859		100.55445				0.00	0	0
Total BG22C1 SPOT										0.00	0	0
Total For BG22C1										0.00	0	0
BG22D On 21/07/2016 Spot Bond				100.66870		100.64079				0.00	0	0
Total BG22D1 SPOT										0.00	0	0
Total For BG22D1										0.00	0	0
BG22YI On 21/07/2016 Spot Bond			100.00000	34.75431	100.00000	34.66919				0.00	0	0
Total BG22YU SPOT										0.00	0	0
Total For BG22YU										0.00	0	0
BG32A On 30/10/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total BG32A1 SPOT										0.00	0	0
Total For BG32A1										0.00	0	0
BG32A On 30/10/2016 Spot Bond				100.31650		100.29525				0.00	0	0
Total BG32A2 SPOT										0.00	0	0
Total For BG32A2										0.00	0	0
BG32A On 30/10/2016 Spot Bond				100.32254		100.30089				0.00	0	0
Total BG32A3 SPOT										0.00	0	0
Total For BG32A3										0.00	0	0
BG32A On 30/10/2016 Spot Bond				100.32456		100.30277				0.00	0	0
Total BG32A4 SPOT										0.00	0	0
Total For BG32A4										0.00	0	0
BG32B On 30/10/2016 Spot Bond				100.34871		100.32530				0.00	0	0
Total BG32B SPOT										0.00	0	0
Total For BG32B										0.00	0	0
BG32C On 30/10/2016 Spot Bond				100.38087		100.35530				0.00	0	0
Total BG32C SPOT										0.00	0	0
Total For BG32C										0.00	0	0
BG32D On 30/10/2016 Spot Bond			100.00000	33.99571	100.00000	33.91245				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	33.99571	100.00000	33.91245				0.00	0	0
Total BG32YU 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 BG32YU										0.00	0	0
BG42A On 15/03/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total BG42A1 SPOT										0.00	0	0
Total For BG42A1										0.00	0	0
BG42A: On 15/03/2017 Spot Bond				101.29192		101.27062				0.00	0	0
Total BG42A2 SPOT										0.00	0	0
Total For BG42A2										0.00	0	0
BG42A: On 15/03/2017 Spot Bond				101.31642		101.29470				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			8.33000	102.22329	8.26500	102.31005				0.00	0	0
Total BG42A4 SPOT										0.00	0	0
Total For BG42A4										0.00	0	0
BG42B On 15/03/2017 Spot Bond				101.38987		101.36692				0.00	0	0
Total BG42B SPOT										0.00	0	0
Total For BG42B										0.00	0	0
BG42C On 15/06/2017 Spot Bond				101.52027		101.49511				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	24.31563	100.00000	24.25672				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	24.31563	100.00000	24.25672				0.00	0	0
Total BG42YU SPOT										0.00	0	0
Total For BG42YU										0.00	0	0
BGL01 On 19/11/2024 Spot Bond				100.97806		100.95629				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			11.13000	98.85974	11.04500	99.12426				0.00	0	0
Total BGL02 SPOT										0.00	0	0
Total For BGL02										0.00	0	0
BGL03 On 05/02/2025 Spot Bond				100.25606		100.23019				0.00	0	0
Total BGL03 SPOT										0.00	0	0
Total For BGL03										0.00	0	0
BGL04 On 05/02/2025 Spot Bond			11.02000	99.22758	10.93500	99.49920				0.00	0	0
Total BGL04 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 BGL04									0.00	0	0
BGR01 On 04/02/2016 Spot Bond				102.07493		102.05397			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	71.16289	100.00000	71.02787			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				99.69649		99.67686			0.00	0	50,000,000
Total BID04 SPOT									0.00	0	50,000,000
Total For BID04									0.00	0	50,000,000
BID05 On 26/06/2019 Spot Bond				100.59069		100.56965			0.00	0	0
Total BID05 SPOT									0.00	0	0
Total For BID05									0.00	0	0
BID06 On 30/06/2019 Spot Bond			8.66000	103.95536	8.58500	104.18855		38,104,000,000,000.00	4,400,000,000	2,200,000,000	
Total BID06 SPOT								38,104,000,000,000.00	4,400,000,000	2,200,000,000	
Total For BID06								38,104,000,000,000.00	4,400,000,000	2,200,000,000	
BIDC45 On 15/07/2015 Spot Bond				98.93620		98.91876			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				100.54680		100.52834			0.00	0	0
Total BIDC46 SPOT									0.00	0	0
Total For BIDC46									0.00	0	0
BIDC47 On 07/08/2015 Spot Bond				99.87777		99.89523			0.00	0	0
Total BIDC47 SPOT									0.00	0	0
Total For BIDC47									0.00	0	0
BLG1A On 21/11/2015 Spot Bond				101.48212		101.46474			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				101.71459		101.69429			0.00	0	0
Total BLG1A6 SPOT									0.00	0	0
Total For BLG1A6									0.00	0	0
BLG1B On 21/11/2015 Spot Bond				101.47815		101.45957			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				101.55122		101.53171			0.00	0	0
Total BLG1C 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 BLG1C										0.00	0	0
BLG1D On 21/11/2015 Spot Bond				101.68406		101.66284				0.00	0	0
Total BLG1D SPOT										0.00	0	0
Total For BLG1D										0.00	0	0
BLG1E On 21/11/2015 Spot Bond				102.23724		102.20893				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				103.13097		103.09278				0.00	0	0
Total BLG1F SPOT										0.00	0	0
Total For BLG1F										0.00	0	0
BNP01 On 11/06/2015 Spot Bond				101.16786		101.14990				0.00	0	0
Total BNP01 SPOT										0.00	0	0
Total For BNP01										0.00	0	0
BSR11U On 19/06/2015 Spot Bond			100.00000	92.91919	100.00000	92.68747				0.00	0	0
Total BSR11U SPOT										0.00	0	0
Total For BSR11U										0.00	0	0
BSR12 On 25/01/2016 Spot Bond				100.41264		100.38831				0.00	0	0
Total BSR12 SPOT										0.00	0	0
Total For BSR12										0.00	0	0
BSR13 On 26/07/2016 Spot Bond				100.42417		100.39917				0.00	0	0
Total BSR13 SPOT										0.00	0	0
Total For BSR13										0.00	0	0
BTC005 On 20/10/2015 Spot Bond				96.97993		96.96082				0.00	0	0
Total BTC005 SPOT										0.00	0	0
Total For BTC005										0.00	0	0
BTC010 On 24/11/2015 Spot Bond				96.35604		96.33716				0.00	0	0
Total BTC010 SPOT										0.00	0	0
Total For BTC010										0.00	0	0
BTC013 On 19/05/2015 Spot Bond			100.00000	98.91599	100.00000	98.64865				0.00	0	0
Total BTC013 SPOT										0.00	0	0
Total For BTC013										0.00	0	0
BTC023 On 16/07/2015 Spot Bond				98.85139		98.83286				0.00	0	0
Total BTC023 SPOT										0.00	0	0
Total For BTC023										0.00	0	0
BTC028 On 18/05/2015 Spot Bond				99.94764		99.93018				0.00	0	0
Total BTC028 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 BTC028										0.00	0	0
BTC028 On 21/05/2015 Spot Bond				99.89533		99.87789				0.00	0	0
Total BTC029 SPOT										0.00	0	0
Total For BTC029										0.00	0	0
BTC029 On 26/05/2015 Spot Bond				99.52838		99.51092				0.00	0	0
Total BTC030 SPOT										0.00	0	0
Total For BTC030										0.00	0	0
BTC030 On 25/05/2015 Spot Bond				99.82582		99.80841				0.00	0	0
Total BTC031 SPOT										0.00	0	0
Total For BTC031										0.00	0	0
BTC031 On 28/05/2015 Spot Bond				99.77322		99.75578				0.00	0	0
Total BTC032 SPOT										0.00	0	0
Total For BTC032										0.00	0	0
BTC032 On 12/06/2015 Spot Bond				99.51070		99.49323				0.00	0	0
Total BTC034 SPOT										0.00	0	0
Total For BTC034										0.00	0	0
BTC034 On 07/07/2015 Spot Bond				99.07139		99.05387				0.00	0	0
Total BTC035 SPOT										0.00	0	0
Total For BTC035										0.00	0	0
BTC035 On 12/05/2015 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total BTC036 SPOT										0.00	0	0
Total For BTC036										0.00	0	0
BTC036 On 06/07/2015 Spot Bond				99.08944		99.07193				0.00	0	0
Total BTC037 SPOT										0.00	0	0
Total For BTC037										0.00	0	0
BTC037 On 15/07/2015 Spot Bond				98.93182		98.91431				0.00	0	0
Total BTC038 SPOT										0.00	0	0
Total For BTC038										0.00	0	0
BTC038 On 21/07/2015 Spot Bond				98.82644		98.80892				0.00	0	0
Total BTC039 SPOT										0.00	0	0
Total For BTC039										0.00	0	0
BTC039 On 27/07/2015 Spot Bond				98.72350		98.70601				0.00	0	0
Total BTC040 SPOT										0.00	0	0
Total For BTC040										0.00	0	0
BTC040 On 28/07/2015 Spot Bond				98.71462		98.69725				0.00	0	0
Total BTC041 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 BTC041										0.00	0	0
BTC04: On 04/06/2015 Spot Bond				99.84299		99.86044				0.00	0	0
Total BTC042 SPOT										0.00	0	0
Total For BTC042										0.00	0	0
BTC04: On 04/08/2015 Spot Bond				99.84185		99.85942				0.00	0	0
Total BTC043 SPOT										0.00	0	0
Total For BTC043										0.00	0	0
BTC04: On 09/06/2015 Spot Bond				98.56516	100.00000	93.35038				0.00	27,300,000,000	27,300,000,000
Total BTC044 SPOT										0.00	27,300,000,000	27,300,000,000
Total For BTC044										0.00	27,300,000,000	27,300,000,000
BUS011 On 30/09/2016 Spot Bond			100.00000	40.15694	100.00000	40.05858				0.00	0	0
Total BUS01U SPOT										0.00	0	0
Total For BUS01U										0.00	0	0
BWZ18 On 27/03/2018 Spot Bond				101.07640		101.05452				0.00	0	0
Total BWZ18B SPOT										0.00	0	0
Total For BWZ18B										0.00	0	0
BWZ20 On 27/03/2020 Spot Bond				101.11618		101.09348				0.00	0	0
Total BWZ20A SPOT										0.00	0	0
Total For BWZ20A										0.00	0	0
BWZJ1 On 17/03/2017 Spot Bond				101.22789		101.20676				0.00	0	0
Total BWZJ17 SPOT										0.00	0	0
Total For BWZJ17										0.00	0	0
BWZJ1: On 19/11/2018 Spot Bond				99.91908		99.89873				0.00	0	0
Total BWZJ18 SPOT										0.00	0	0
Total For BWZJ18										0.00	0	0
BYA49L On 30/06/2018 Spot Bond			100.00000	15.71211	100.00000	15.65072				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			9.53000	106.60014	9.46500	106.66407				0.00	0	0
Total CBL08 SPOT										0.00	0	0
Total For CBL08										0.00	0	0
CBL09 On 29/01/2017 Spot Bond				104.82122		104.79923				0.00	0	1,000,000,000
Total CBL09 SPOT										0.00	0	1,000,000,000
Total For CBL09										0.00	0	1,000,000,000
CBL11 On 06/05/2016 Spot Bond			8.58000	102.03136	8.51500	102.06872		30,888,000,000,000.00		3,600,000,000	3,600,000,000	81,200,000
Total CBL11 SPOT								30,888,000,000,000.00		3,600,000,000	3,600,000,000	81,200,000

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 CBL11										10,888,000,000,000.00	3,600,000,000	81,200,000
CBL12 On 06/09/2018 Spot Bond			12.55000	98.86284	12.47500	99.02480				0.00	0	0
Total CBL12 SPOT										0.00	0	0
Total For CBL12										0.00	0	0
CBL13 On 01/02/2019 Spot Bond				97.38331		97.34784				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			12.85000	99.49458	12.77500	99.67203				0.00	0	0
Total CBL14 SPOT										0.00	0	0
Total For CBL14										0.00	0	0
CBL15 On 18/05/2015 Spot Bond				99.94023		99.92017				0.00	0	0
Total CBL15 SPOT										0.00	0	0
Total For CBL15										0.00	0	0
CBL16 On 18/05/2017 Spot Bond			8.98000	100.75195	8.91500	100.84543				0.00	0	200,000,000
Total CBL16 SPOT										0.00	0	200,000,000
Total For CBL16										0.00	0	200,000,000
CBL17 On 23/08/2019 Spot Bond				99.05990		99.02376				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			12.85000	96.68050	12.77500	96.88003				0.00	0	0
Total CBL18 SPOT										0.00	0	0
Total For CBL18										0.00	0	0
CBL19 On 02/11/2015 Spot Bond				100.55541		100.53514				0.00	0	0
Total CBL19 SPOT										0.00	0	0
Total For CBL19										0.00	0	0
CBL20 On 14/12/2019 Spot Bond				95.29675		95.25267				0.00	0	0
Total CBL20 SPOT										0.00	0	0
Total For CBL20										0.00	0	0
CBL21 On 06/05/2016 Spot Bond				100.00183		99.97996				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			10.52000	92.53031	10.43000	92.83067				0.00	0	0
Total CBL22 SPOT										0.00	0	0
Total For CBL22										0.00	0	0
CCT01 On 23/06/2023 Spot Bond			10.09000	118.42526	9.98500	119.01907				0.00	0	0
Total CCT01 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 CCT01									0.00	0	0
CCT02 On 12/06/2024 Spot Bond			10.09000	113.82440	9.98500	114.44819		40,360,000,000,000.00	4,000,000,000	1,000,000,000	
Total CCT02 SPOT								10,360,000,000,000.00	4,000,000,000	1,000,000,000	
Total For CCT02								10,360,000,000,000.00	4,000,000,000	1,000,000,000	
CCT03 On 15/03/2025 Spot Bond			10.01500	108.87958	9.91000	109.53247		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				102.09965		102.06787		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			11.73000	101.79622	11.66500	101.81744		0.00	0	0	
Total CGR11 SPOT								0.00	0	0	
Total For CGR11								0.00	0	0	
CGR13 On 27/06/2016 Spot Bond				101.42798		101.39883		0.00	0	0	
Total CGR13 SPOT								0.00	0	0	
Total For CGR13								0.00	0	0	
CGR14 On 13/02/2018 Spot Bond				101.81932		101.79495		0.00	0	0	
Total CGR14 SPOT								0.00	0	0	
Total For CGR14								0.00	0	0	
CGR14 On 25/11/2020 Spot Bond			10.00000	109.12050	10.00000	109.09210		0.00	0	0	
Total CGR14/JIBAR SPOT								0.00	0	0	
Total For CGR14/JIBAR								0.00	0	0	
CGR15 On 22/07/2017 Spot Bond				101.05515		101.02797		0.00	0	0	
Total CGR15 SPOT								0.00	0	0	
Total For CGR15								0.00	0	0	
CGR16 On 22/09/2017 Spot Bond				101.38695		101.36090		0.00	0	0	
Total CGR16 SPOT								0.00	0	0	
Total For CGR16								0.00	0	0	
CGR17 On 24/10/2017 Spot Bond				100.56811		100.54097		0.00	0	0	
Total CGR17 SPOT								0.00	0	0	
Total For CGR17								0.00	0	0	
CGR18 On 04/05/2018 Spot Bond			100.00000	8.94850	100.00000	8.92026		0.00	0	0	
Total CGR18U SPOT								0.00	0	0	
Total For CGR18U								0.00	0	0	
CGR8 On 22/07/2015 Spot Bond				101.01037		100.96627		0.00	0	0	
Total CGR8 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 CGR8									0.00	0	0
CIG02 On 30/08/2016 Spot Bond				101.80431		101.78006			0.00	0	0
Total CIG02 SPOT									0.00	0	0
Total For CIG02									0.00	0	0
CIG03 On 30/06/2017 Spot Bond				101.09920		101.07486			0.00	0	0
Total CIG03 SPOT									0.00	0	0
Total For CIG03									0.00	0	0
CIG04 On 30/06/2018 Spot Bond				101.14152		101.11622			0.00	0	0
Total CIG04 SPOT									0.00	0	0
Total For CIG04									0.00	0	0
CIG05 On 30/06/2019 Spot Bond				101.19033		101.16394			0.00	0	0
Total CIG05 SPOT									0.00	0	0
Total For CIG05									0.00	0	0
CLA1U On 21/11/2046 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total CLA1U SPOT									0.00	0	0
Total For CLA1U									0.00	0	0
CLA2U On 21/11/2046 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total CLA2U SPOT									0.00	0	0
Total For CLA2U									0.00	0	0
CLA3U On 21/11/2046 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total CLA3U SPOT									0.00	0	0
Total For CLA3U									0.00	0	0
CLB1U On 21/11/2046 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total CLB1U SPOT									0.00	0	0
Total For CLB1U									0.00	0	0
CLC1U On 21/12/2046 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total CLC1U SPOT									0.00	0	0
Total For CLC1U									0.00	0	0
CLN126 On 20/08/2015 Spot Bond				99.82338		99.78796			0.00	0	0
Total CLN126 SPOT									0.00	0	0
Total For CLN126									0.00	0	0
CLN130 On 20/08/2015 Spot Bond				99.82525		99.79019			0.00	0	0
Total CLN130 SPOT									0.00	0	0
Total For CLN130									0.00	0	0
CLN134 On 20/08/2015 Spot Bond				99.81540		99.77840			0.00	0	0
Total CLN134 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 CLN134										0.00	0	0
CLN17 On 20/12/2015 Spot Bond				101.28238		101.25961				0.00	0	0
Total CLN170 SPOT										0.00	0	0
Total For CLN170										0.00	0	0
CLN17 On 20/03/2016 Spot Bond				101.73300		101.71350				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	103.71832	10.11000	103.69007				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				100.81080		100.78954				0.00	0	0
Total CLN186 SPOT										0.00	0	0
Total For CLN186										0.00	0	0
CLN19 On 23/08/2016 Spot Bond			2.76000	121.66571	2.76000	121.63177				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				107.20244		107.20244				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	121.58965	3.14000	121.55455				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	101.68362	8.25000	101.66129				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			2.54000	125.09470	2.54000	125.06071				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	121.02766	2.40000	120.99522				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				101.78939		101.75743				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			8.49000	100.67983	8.41500	100.75594				0.00	0	0
Total CLN215 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 CLN215										0.00	0	0
CLN215 On 20/10/2016 Spot Bond				100.53437		100.51272				0.00	0	0
Total CLN219 SPOT										0.00	0	0
Total For CLN219										0.00	0	0
CLN221 On 20/10/2016 Spot Bond				100.54987		100.52778				0.00	0	0
Total CLN220 SPOT										0.00	0	0
Total For CLN220										0.00	0	0
CLN220 On 20/10/2016 Spot Bond			8.54000	100.71863	8.46500	100.79515				0.00	0	0
Total CLN221 SPOT										0.00	0	0
Total For CLN221										0.00	0	0
CLN221 On 20/10/2016 Spot Bond			8.54000	100.71863	8.46500	100.79515				0.00	0	0
Total CLN222 SPOT										0.00	0	0
Total For CLN222										0.00	0	0
CLN222 On 09/12/2016 Spot Bond			8.59000	103.86248	8.51500	103.94685				0.00	0	0
Total CLN225 SPOT										0.00	0	0
Total For CLN225										0.00	0	0
CLN225 On 20/12/2016 Spot Bond				101.31279		101.28947				0.00	0	0
Total CLN226 SPOT										0.00	0	0
Total For CLN226										0.00	0	0
CLN226 On 20/12/2016 Spot Bond				101.44348		101.41779				0.00	0	0
Total CLN227 SPOT										0.00	0	0
Total For CLN227										0.00	0	0
CLN227 On 25/11/2020 Spot Bond			10.00000	109.12100	10.00000	109.09200				0.00	0	0
Total CLN230/JIBAR SPOT										0.00	0	0
Total For CLN230/JIBAR										0.00	0	0
CLN230 On 25/11/2020 Spot Bond			10.00000	109.12100	10.00000	109.09200				0.00	0	0
Total CLN231/JIBAR SPOT										0.00	0	0
Total For CLN231/JIBAR										0.00	0	0
CLN231 On 14/02/2017 Spot Bond				100.01897		99.99977				0.00	0	0
Total CLN237 SPOT										0.00	0	0
Total For CLN237										0.00	0	0
CLN237 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
CLN239 On 24/02/2017 Spot Bond				99.79203		99.77090				0.00	0	0
Total CLN241 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 CLN241										0.00	0	0
CLN24: On 24/02/2019 Spot Bond			9.35000	102.03999	9.35000	102.01423				0.00	0	0
Total CLN242 SPOT										0.00	0	0
Total For CLN242										0.00	0	0
CLN24: On 24/02/2019 Spot Bond			9.35000	102.03999	9.35000	102.01423				0.00	0	0
Total CLN243 SPOT										0.00	0	0
Total For CLN243										0.00	0	0
CLN24: On 24/02/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN247 SPOT										0.00	0	0
Total For CLN247										0.00	0	0
CLN25: On 26/03/2017 Spot Bond				101.86590		101.84580				0.00	0	0
Total CLN256 SPOT										0.00	0	0
Total For CLN256										0.00	0	0
CLN25: On 26/03/2017 Spot Bond				101.53816		101.51738				0.00	0	0
Total CLN257 SPOT										0.00	0	0
Total For CLN257										0.00	0	0
CLN25: On 26/03/2017 Spot Bond				101.95236		101.93243				0.00	0	0
Total CLN258 SPOT										0.00	0	0
Total For CLN258										0.00	0	0
CLN25: On 26/03/2017 Spot Bond				101.95236		101.93243				0.00	0	0
Total CLN259 SPOT										0.00	0	0
Total For CLN259										0.00	0	0
CLN26: On 26/03/2017 Spot Bond				101.95236		101.93243				0.00	0	0
Total CLN260 SPOT										0.00	0	0
Total For CLN260										0.00	0	0
CLN26: On 26/03/2017 Spot Bond				101.45872		101.43762				0.00	0	0
Total CLN261 SPOT										0.00	0	0
Total For CLN261										0.00	0	0
CLN26: On 26/03/2019 Spot Bond			9.28000	102.46846	9.20500	102.68458				0.00	0	0
Total CLN262 SPOT										0.00	0	0
Total For CLN262										0.00	0	0
CLN26: On 30/04/2017 Spot Bond				101.04111		101.02048				0.00	0	0
Total CLN268 SPOT										0.00	0	0
Total For CLN268										0.00	0	0
CLN26: On 20/06/2017 Spot Bond				101.48762		101.46113				0.00	0	0
Total CLN269 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 CLN269										0.00	0	0
CLN27: On 20/06/2017 Spot Bond				101.51677		101.49527				0.00	0	0
Total CLN272 SPOT										0.00	0	0
Total For CLN272										0.00	0	0
CLN27: On 20/06/2017 Spot Bond				101.50938		101.48802				0.00	0	0
Total CLN273 SPOT										0.00	0	0
Total For CLN273										0.00	0	0
CLN27: On 20/06/2017 Spot Bond				101.57284		101.55172				0.00	0	0
Total CLN274 SPOT										0.00	0	0
Total For CLN274										0.00	0	0
CLN27: On 22/05/2017 Spot Bond				99.86272		99.84285				0.00	0	0
Total CLN275 SPOT										0.00	0	0
Total For CLN275										0.00	0	0
CLN27: On 25/05/2017 Spot Bond				99.76446		101.94886				0.00	0	0
Total CLN277 SPOT										0.00	0	0
Total For CLN277										0.00	0	0
CLN27: On 20/06/2017 Spot Bond				101.72308		101.70233				0.00	0	0
Total CLN278 SPOT										0.00	0	0
Total For CLN278										0.00	0	0
CLN27: On 20/06/2015 Spot Bond				101.95009		101.92895				0.00	0	0
Total CLN279 SPOT										0.00	0	0
Total For CLN279										0.00	0	0
CLN28: On 07/06/2017 Spot Bond				102.31912		102.29862				0.00	0	0
Total CLN280 SPOT										0.00	0	0
Total For CLN280										0.00	0	0
CLN28: On 21/06/2015 Spot Bond				101.14077		101.12129				0.00	0	0
Total CLN281 SPOT										0.00	0	0
Total For CLN281										0.00	0	0
CLN28: On 27/06/2015 Spot Bond				101.03986		101.02029				0.00	0	0
Total CLN282 SPOT										0.00	0	0
Total For CLN282										0.00	0	0
CLN28: On 20/09/2015 Spot Bond				101.17149		101.15025				0.00	0	0
Total CLN283 SPOT										0.00	0	0
Total For CLN283										0.00	0	0
CLN28: On 10/08/2017 Spot Bond				100.41082		100.33936				0.00	0	0
Total CLN288 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 CLN288										0.00	0	0
CLN288 On 30/08/2017 Spot Bond				102.04610		102.02503				0.00	0	0
Total CLN289 SPOT										0.00	0	0
Total For CLN289										0.00	0	0
CLN289 On 26/06/2017 Spot Bond				101.43739		101.41290				0.00	0	0
Total CLN290 SPOT										0.00	0	0
Total For CLN290										0.00	0	0
CLN290 On 26/06/2017 Spot Bond				101.24764		101.22278				0.00	1,700,000,000	3,400,000,000
Total CLN291 SPOT										0.00	1,700,000,000	3,400,000,000
Total For CLN291										0.00	1,700,000,000	3,400,000,000
CLN291 On 26/06/2017 Spot Bond				103.25010		103.22956				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	109.12100	10.00000	109.09200				0.00	0	0
Total CLN292/JIBAR SPOT										0.00	0	0
Total For CLN292/JIBAR										0.00	0	0
CLN292 On 30/06/2017 Spot Bond				100.97805		100.95317				0.00	0	0
Total CLN293 SPOT										0.00	0	0
Total For CLN293										0.00	0	0
CLN293 On 26/06/2017 Spot Bond				101.23409		101.20950				0.00	0	0
Total CLN294 SPOT										0.00	0	0
Total For CLN294										0.00	0	0
CLN294 On 30/06/2017 Spot Bond				101.03722		101.01225				0.00	0	0
Total CLN295 SPOT										0.00	0	0
Total For CLN295										0.00	0	0
CLN295 On 20/12/2017 Spot Bond				101.39943		101.37454				0.00	0	0
Total CLN296 SPOT										0.00	0	0
Total For CLN296										0.00	0	0
CLN296 On 30/06/2017 Spot Bond				101.00238		100.97749				0.00	0	0
Total CLN297 SPOT										0.00	0	0
Total For CLN297										0.00	0	0
CLN297 On 30/06/2017 Spot Bond				101.13571		101.11109				0.00	0	0
Total CLN298 SPOT										0.00	0	0
Total For CLN298										0.00	0	0
CLN298 On 30/06/2017 Spot Bond				101.12036		101.09566				0.00	0	0
Total CLN299 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 CLN299										0.00	0	0
CLN30 On 20/12/2017 Spot Bond				140.22886		140.22886				0.00	0	0
Total CLN301 SPOT										0.00	0	0
Total For CLN301										0.00	0	0
CLN30 On 20/12/2017 Spot Bond				102.52751		102.50524				0.00	0	0
Total CLN302 SPOT										0.00	0	0
Total For CLN302										0.00	0	0
CLN30 On 20/12/2017 Spot Bond				140.62445		140.62445				0.00	0	0
Total CLN303 SPOT										0.00	0	0
Total For CLN303										0.00	0	0
CLN30 On 20/12/2017 Spot Bond				139.62314		139.62314				0.00	0	0
Total CLN304 SPOT										0.00	0	0
Total For CLN304										0.00	0	0
CLN30 On 20/12/2017 Spot Bond				140.25174		140.25174				0.00	0	0
Total CLN305 SPOT										0.00	0	0
Total For CLN305										0.00	0	0
CLN31 On 20/03/2018 Spot Bond				136.48528		136.48528				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				136.63640		136.63640				0.00	0	0
Total CLN311 SPOT										0.00	0	0
Total For CLN311										0.00	0	0
CLN31 On 14/11/2022 Spot Bond				100.02371		100.00000				0.00	0	0
Total CLN313 SPOT										0.00	0	0
Total For CLN313										0.00	0	0
CLN31 On 14/11/2022 Spot Bond			10.81500	93.58831	10.72500	93.99801				0.00	0	0
Total CLN314 SPOT										0.00	0	0
Total For CLN314										0.00	0	0
CLN31 On 20/03/2023 Spot Bond			11.33500	95.01448	11.24500	95.42749				0.00	0	0
Total CLN315 SPOT										0.00	0	0
Total For CLN315										0.00	0	0
CLN31 On 30/06/2017 Spot Bond				101.07106		101.04744				0.00	0	0
Total CLN316 SPOT										0.00	0	0
Total For CLN316										0.00	0	0
CLN31 On 20/03/2023 Spot Bond				101.40063		101.37520				0.00	0	0
Total CLN317 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 CLN317										0.00	0	0
CLN317 On 14/11/2022 Spot Bond				100.02318		100.00000				0.00	0	0
Total CLN318 SPOT										0.00	0	0
Total For CLN318										0.00	0	0
CLN318 On 24/07/2017 Spot Bond				100.45825		100.43624				0.00	0	0
Total CLN319 SPOT										0.00	0	0
Total For CLN319										0.00	0	0
CLN319 On 30/04/2018 Spot Bond				100.35794		100.33386				0.00	0	0
Total CLN320 SPOT										0.00	0	0
Total For CLN320										0.00	0	0
CLN320 On 30/04/2018 Spot Bond			8.80500	100.35184	8.80500	100.32835				0.00	0	0
Total CLN321 SPOT										0.00	0	0
Total For CLN321										0.00	0	0
CLN321 On 20/12/2015 Spot Bond				101.23186		101.20952				0.00	0	0
Total CLN322 SPOT										0.00	0	0
Total For CLN322										0.00	0	0
CLN322 On 24/07/2017 Spot Bond				102.40023		102.37757				0.00	0	0
Total CLN323 SPOT										0.00	0	0
Total For CLN323										0.00	0	0
CLN323 On 20/06/2018 Spot Bond				132.60386		132.60386				0.00	0	0
Total CLN324 SPOT										0.00	0	0
Total For CLN324										0.00	0	0
CLN324 On 20/06/2018 Spot Bond				101.31027		101.28650				0.00	0	0
Total CLN326 SPOT										0.00	0	0
Total For CLN326										0.00	0	0
CLN326 On 20/06/2023 Spot Bond				101.39762		101.37225				0.00	0	0
Total CLN327 SPOT										0.00	0	0
Total For CLN327										0.00	0	0
CLN327 On 20/06/2018 Spot Bond				101.34326		101.31939				0.00	0	0
Total CLN328 SPOT										0.00	0	0
Total For CLN328										0.00	0	0
CLN328 On 20/06/2017 Spot Bond				101.85926		101.82602				0.00	0	0
Total CLN330 SPOT										0.00	0	0
Total For CLN330										0.00	0	0
CLN330 On 20/06/2017 Spot Bond				83.44430		83.38870				0.00	0	0
Total CLN331 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 CLN331										0.00	0	0
CLN331 On 20/06/2018 Spot Bond				101.46483		101.43876				0.00	0	0
Total CLN332 SPOT										0.00	0	0
Total For CLN332										0.00	0	0
CLN332 On 30/06/2017 Spot Bond				101.07106		101.04744				0.00	0	0
Total CLN335 SPOT										0.00	0	0
Total For CLN335										0.00	0	0
CLN335 On 20/09/2015 Spot Bond				120.98093		120.98093				0.00	0	0
Total CLN336 SPOT										0.00	0	0
Total For CLN336										0.00	0	0
CLN336 On 20/09/2018 Spot Bond				121.01384		121.01384				0.00	0	0
Total CLN337 SPOT										0.00	0	0
Total For CLN337										0.00	0	0
CLN337 On 28/07/2017 Spot Bond				100.37882		100.35633				0.00	0	0
Total CLN339 SPOT										0.00	0	0
Total For CLN339										0.00	0	0
CLN339 On 20/12/2018 Spot Bond				101.61856		101.58912				0.00	0	0
Total CLN340 SPOT										0.00	0	0
Total For CLN340										0.00	0	0
CLN340 On 30/06/2017 Spot Bond				101.07723		101.05346				0.00	0	0
Total CLN341 SPOT										0.00	0	0
Total For CLN341										0.00	0	0
CLN341 On 20/06/2017 Spot Bond				101.84790		101.81486				0.00	0	0
Total CLN342 SPOT										0.00	0	0
Total For CLN342										0.00	0	0
CLN342 On 20/12/2023 Spot Bond				101.52533		101.49815				0.00	0	0
Total CLN343 SPOT										0.00	0	0
Total For CLN343										0.00	0	0
CLN343 On 20/12/2018 Spot Bond				101.17590		101.15505				0.00	0	0
Total CLN344 SPOT										0.00	0	0
Total For CLN344										0.00	0	0
CLN344 On 20/12/2023 Spot Bond				101.35547		101.33086				0.00	0	0
Total CLN345 SPOT										0.00	0	0
Total For CLN345										0.00	0	0
CLN345 On 28/07/2017 Spot Bond				100.37521		100.35294				0.00	0	0
Total CLN346 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 CLN346										0.00	0	0
CLN346 On 10/02/2016 Spot Bond				100.08660		100.01466				0.00	0	0
Total CLN347 SPOT										0.00	0	0
Total For CLN347										0.00	0	0
CLN347 On 30/06/2017 Spot Bond				101.04639		101.02331				0.00	0	0
Total CLN349 SPOT										0.00	0	0
Total For CLN349										0.00	0	0
CLN349 On 28/10/2018 Spot Bond				100.36353		100.34203				0.00	0	0
Total CLN350 SPOT										0.00	0	0
Total For CLN350										0.00	0	0
CLN350 On 28/05/2019 Spot Bond				101.58953		101.56851				0.00	0	0
Total CLN353 SPOT										0.00	0	0
Total For CLN353										0.00	0	0
CLN353 On 20/12/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN354 SPOT										0.00	0	0
Total For CLN354										0.00	0	0
CLN354 On 30/04/2018 Spot Bond				100.33028		100.30806				0.00	0	0
Total CLN358 SPOT										0.00	0	0
Total For CLN358										0.00	0	0
CLN358 On 24/07/2017 Spot Bond				100.45546		100.43358				0.00	0	0
Total CLN359 SPOT										0.00	0	0
Total For CLN359										0.00	0	0
CLN359 On 20/03/2019 Spot Bond				101.12316		101.10280				0.00	0	0
Total CLN360 SPOT										0.00	0	0
Total For CLN360										0.00	0	0
CLN360 On 20/03/2024 Spot Bond			9.99500	104.78827	9.90500	105.29436				0.00	0	0
Total CLN362 SPOT										0.00	0	0
Total For CLN362										0.00	0	0
CLN362 On 20/03/2024 Spot Bond				101.24505		101.22296				0.00	0	0
Total CLN363 SPOT										0.00	0	0
Total For CLN363										0.00	0	0
CLN363 On 06/08/2023 Spot Bond				100.23255		100.20643				0.00	0	0
Total CLN364 SPOT										0.00	0	0
Total For CLN364										0.00	0	0
CLN364 On 20/03/2024 Spot Bond			12.13500	106.44284	12.04500	106.90592				0.00	0	0
Total CLN365 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 CLN365										0.00	0	0
CLN365 On 06/08/2023 Spot Bond				100.24198		100.21482				0.00	0	0
Total CLN366 SPOT										0.00	0	0
Total For CLN366										0.00	0	0
CLN366 On 06/08/2023 Spot Bond			12.16500	106.23283	12.07500	106.66889				0.00	0	0
Total CLN367 SPOT										0.00	0	0
Total For CLN367										0.00	0	0
CLN367 On 26/07/2022 Spot Bond			10.02000	108.70285	10.02000	108.67349				0.00	0	0
Total CLN368 SPOT										0.00	0	0
Total For CLN368										0.00	0	0
CLN368 On 06/08/2023 Spot Bond				100.24198		100.21482				0.00	0	0
Total CLN369 SPOT										0.00	0	0
Total For CLN369										0.00	0	0
CLN369 On 26/07/2022 Spot Bond				100.39063		100.36745				0.00	0	0
Total CLN370 SPOT										0.00	0	0
Total For CLN370										0.00	0	0
CLN370 On 20/03/2024 Spot Bond				103.82047		103.79281				0.00	0	0
Total CLN371 SPOT										0.00	0	0
Total For CLN371										0.00	0	0
CLN371 On 20/09/2023 Spot Bond				101.22602		101.20426				0.00	0	0
Total CLN372 SPOT										0.00	0	0
Total For CLN372										0.00	0	0
CLN372 On 20/09/2023 Spot Bond				101.25187		101.22965				0.00	0	0
Total CLN373 SPOT										0.00	0	0
Total For CLN373										0.00	0	0
CLN373 On 20/06/2019 Spot Bond				101.25201		101.22980				0.00	0	0
Total CLN374 SPOT										0.00	0	0
Total For CLN374										0.00	0	0
CLN374 On 30/06/2017 Spot Bond				101.11667		101.09204				0.00	0	0
Total CLN375 SPOT										0.00	0	0
Total For CLN375										0.00	0	0
CLN375 On 20/03/2021 Spot Bond			9.52000	103.06559	9.43000	103.44147				0.00	0	0
Total CLN376 SPOT										0.00	0	0
Total For CLN376										0.00	0	0
CLN376 On 30/06/2017 Spot Bond				101.32486		101.29568				0.00	0	0
Total CLN377 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 CLN377										0.00	0	0
CLN377 On 20/06/2019 Spot Bond				101.35999		101.33530				0.00	0	0
Total CLN378 SPOT										0.00	0	0
Total For CLN378										0.00	0	0
CLN378 On 20/03/2024 Spot Bond			10.57000	101.46362	10.57000	101.43523				0.00	0	0
Total CLN379 SPOT										0.00	0	0
Total For CLN379										0.00	0	0
CLN379 On 20/09/2024 Spot Bond			11.00000	101.64285	11.00000	101.61327				0.00	0	0
Total CLN380 SPOT										0.00	0	0
Total For CLN380										0.00	0	0
CLN380 On 21/07/2015 Spot Bond				100.49125		100.47078				0.00	0	0
Total CLN381 SPOT										0.00	0	0
Total For CLN381										0.00	0	0
CLN381 On 20/03/2021 Spot Bond				101.40366		101.37870				0.00	0	0
Total CLN382 SPOT										0.00	0	0
Total For CLN382										0.00	0	0
CLN382 On 22/07/2017 Spot Bond				100.48609		100.46493				0.00	0	0
Total CLN383 SPOT										0.00	0	0
Total For CLN383										0.00	0	0
CLN383 On 20/09/2024 Spot Bond			11.92500	102.40471	11.83500	102.87582				0.00	0	0
Total CLN384 SPOT										0.00	0	0
Total For CLN384										0.00	0	0
CLN384 On 20/09/2024 Spot Bond				101.51494		101.48741				0.00	0	0
Total CLN385 SPOT										0.00	0	0
Total For CLN385										0.00	0	0
CLN385 On 20/03/2021 Spot Bond				101.25175		101.22954				0.00	0	0
Total CLN386 SPOT										0.00	0	0
Total For CLN386										0.00	0	0
CLN386 On 26/01/2021 Spot Bond				100.42824		100.40298				0.00	0	0
Total CLN387 SPOT										0.00	0	0
Total For CLN387										0.00	0	0
CLN387 On 20/09/2019 Spot Bond				101.33558		101.31185				0.00	0	0
Total CLN388 SPOT										0.00	0	0
Total For CLN388										0.00	0	0
CLN388 On 06/08/2023 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN389 SPOT										0.00	0	0

Contract 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 CLN389										0.00	0	0
CLN39 On 01/10/2016 Spot Bond				100.93162		100.91055				0.00	0	0
Total CLN390 SPOT										0.00	0	0
Total For CLN390										0.00	0	0
CLN39 On 20/12/2015 Spot Bond				101.15306		101.13263				0.00	0	0
Total CLN391 SPOT										0.00	0	0
Total For CLN391										0.00	0	0
CLN39 On 20/03/2017 Spot Bond				101.17149		101.15025				0.00	0	0
Total CLN392 SPOT										0.00	0	0
Total For CLN392										0.00	0	0
CLN39 On 20/12/2019 Spot Bond				91.23214		91.23214				0.00	0	0
Total CLN393 SPOT										0.00	0	0
Total For CLN393										0.00	0	0
CLN39 On 20/09/2022 Spot Bond				101.23941		101.21693				0.00	0	0
Total CLN394 SPOT										0.00	0	0
Total For CLN394										0.00	0	0
CLN39 On 02/03/2018 Spot Bond				101.46437		101.44312				0.00	0	0
Total CLN395 SPOT										0.00	0	0
Total For CLN395										0.00	0	0
CLN39 On 20/03/2020 Spot Bond				101.36898		101.34456				0.00	0	0
Total CLN396 SPOT										0.00	0	0
Total For CLN396										0.00	0	0
CLN39 On 20/06/2020 Spot Bond				101.37622		101.34514				0.00	495,500,000	495,500,000
Total CLN397 SPOT										0.00	495,500,000	495,500,000
Total For CLN397										0.00	495,500,000	495,500,000
CLN39 On 14/11/2022 Spot Bond				100.02235		100.00000				0.00	0	0
Total CLN398 SPOT										0.00	0	0
Total For CLN398										0.00	0	0
CLN39 On 14/11/2022 Spot Bond				100.02221		100.00000				0.00	0	0
Total CLN399 SPOT										0.00	0	0
Total For CLN399										0.00	0	0
CLN40 On 20/06/2020 Spot Bond				100.53160		100.50927				0.00	0	0
Total CLN400 SPOT										0.00	0	0
Total For CLN400										0.00	0	0
CLN40 On 20/06/2020 Spot Bond				100.37431		100.34919				0.00	0	0
Total CLN401 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 CLN401										0.00	0	0
CLN40: On 30/06/2017 Spot Bond				100.34537		100.32349				0.00	0	0
Total CLN402 SPOT										0.00	0	0
Total For CLN402										0.00	0	0
CLN42 On 18/04/2028 Spot Bond			7.01000	41.65430	7.01000	41.64657				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				167.78306		171.59267				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			8.57000	146.71097	8.46500	147.35007				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			8.18500	158.89556	8.08000	160.94963				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			8.18500	159.25597	8.08000	161.29375				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				96.97499		96.95584				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				96.94912		96.92982				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				100.81276		100.78955				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				100.81276		100.78955				0.00	0	0
Total CLNF04 SPOT										0.00	0	0
Total For CLNF04										0.00	0	0
CLNF0: On 20/09/2016 Spot Bond				101.32796		101.30436				0.00	0	0
Total CLNF05 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 CLNF05										0.00	0	0
CLNF05 On 20/12/2016 Spot Bond				101.24283		101.22078				0.00	0	0
Total CLNF06 SPOT										0.00	0	0
Total For CLNF06										0.00	0	0
CLNF06 On 20/06/2017 Spot Bond				101.25962		101.23726				0.00	0	0
Total CLNF07 SPOT										0.00	0	0
Total For CLNF07										0.00	0	0
CLNF07 On 10/07/2017 Spot Bond				100.79813		100.77504				0.00	0	0
Total CLNF08 SPOT										0.00	0	0
Total For CLNF08										0.00	0	0
CLNF08 On 20/06/2017 Spot Bond				101.25449		101.23174				0.00	0	0
Total CLNF09 SPOT										0.00	0	0
Total For CLNF09										0.00	0	0
CLNF09 On 24/07/2017 Spot Bond				100.45825		100.43624				0.00	0	0
Total CLNF10 SPOT										0.00	0	0
Total For CLNF10										0.00	0	0
CLNF10 On 20/03/2018 Spot Bond				101.14280		101.12208				0.00	0	0
Total CLNF11 SPOT										0.00	0	0
Total For CLNF11										0.00	0	0
CLNF11 On 20/06/2019 Spot Bond				101.22158		101.19992				0.00	0	0
Total CLNF12 SPOT										0.00	0	0
Total For CLNF12										0.00	0	0
CLNF12 On 20/06/2019 Spot Bond				101.21397		101.19245				0.00	0	0
Total CLNF13 SPOT										0.00	0	0
Total For CLNF13										0.00	0	0
CLNF13 On 20/09/2019 Spot Bond				101.22153		101.19986				0.00	0	0
Total CLNF14 SPOT										0.00	0	0
Total For CLNF14										0.00	0	0
CLNF14 On 20/06/2020 Spot Bond				100.49315		100.47057				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				101.89966		101.87581				0.00	0	0
Total COH001 SPOT										0.00	0	0
Total For COH001										0.00	0	0
COH00 On 15/04/2019 Spot Bond				100.72092		100.69684				0.00	0	0
Total COH002 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 COH002									0.00	0	0
COJ02 On 15/09/2016 Spot Bond			8.67000	104.44276	8.59500	104.47918			0.00	0	56,539,900
Total COJ02 SPOT									0.00	0	56,539,900
Total For COJ02									0.00	0	56,539,900
COJ04 On 05/06/2018 Spot Bond			8.73000	104.68203	8.66500	104.82981		14,491,800,000,000.00		1,660,000,000	830,000,000
Total COJ04 SPOT								14,491,800,000,000.00		1,660,000,000	830,000,000
Total For COJ04								14,491,800,000,000.00		1,660,000,000	830,000,000
COJ05 On 05/06/2023 Spot Bond			10.16000	116.45356	10.07000	116.94656			0.00	0	75,600,000
Total COJ05 SPOT									0.00	0	75,600,000
Total For COJ05									0.00	0	75,600,000
COJ06 On 09/12/2015 Spot Bond			7.39500	106.52393	7.34500	106.53073			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			9.73000	106.13116	9.64000	106.51134			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			9.77500	106.77590	9.68500	107.29183			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			10.14500	95.49864	10.05500	95.93773		76,087,500,000,000.00		7,500,000,000	2,500,000,000
Total COT01 SPOT								76,087,500,000,000.00		7,500,000,000	2,500,000,000
Total For COT01								76,087,500,000,000.00		7,500,000,000	2,500,000,000
COT02 On 03/04/2028 Spot Bond			10.91500	96.26161	10.81000	96.92937		43,660,000,000,000.00		4,000,000,000	1,000,000,000
Total COT02 SPOT								43,660,000,000,000.00		4,000,000,000	1,000,000,000
Total For COT02								43,660,000,000,000.00		4,000,000,000	1,000,000,000
COT03 On 05/06/2028 Spot Bond			10.91500	94.16888	10.81000	94.81406			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				101.66584		101.64463			0.00	0	0
Total CPL003 SPOT									0.00	0	0
Total For CPL003									0.00	0	0
CPL007 On 01/08/2015 Spot Bond				100.33660		100.31690			0.00	0	0
Total CPL007 SPOT									0.00	0	0
Total For CPL007									0.00	0	0
CPL01U On 12/12/2019 Spot Bond			100.00000	10.64213	100.00000	10.61636			0.00	0	0
Total CPL01U 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 CPL01U										0.00	0	0
CPL021 On 25/08/2017 Spot Bond				99.80689		101.61210				0.00	0	0
Total CPL021 SPOT										0.00	0	0
Total For CPL021										0.00	0	0
CPL022 On 23/09/2019 Spot Bond				101.12069		101.09972				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				101.62994		101.60836				0.00	0	0
Total CPL024 SPOT										0.00	0	0
Total For CPL024										0.00	0	0
CPL025 On 28/05/2015 Spot Bond				101.49740		101.47978				0.00	0	0
Total CPL025 SPOT										0.00	0	0
Total For CPL025										0.00	0	0
CPL026 On 20/08/2015 Spot Bond				101.65342		101.63397				0.00	0	0
Total CPL026 SPOT										0.00	0	0
Total For CPL026										0.00	0	0
CPL027 On 23/10/2015 Spot Bond				100.43216		100.41252				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	10.69969	100.00000	10.67377				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	12.93577	100.00000	12.90443				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			11.49500	101.46682	11.40500	101.89141				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	15.24148	100.00000	15.20455				0.00	0	0
Total DEN38U SPOT										0.00	0	0
Total For DEN38U										0.00	0	0
DEN39U On 10/06/2018 Spot Bond			100.00000	6.45197	100.00000	6.43634				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	16.02672	100.00000	15.98788				0.00	0	0
Total DEN40U 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 DEN40U										0.00	0	0
DENG4 On 28/01/2016 Spot Bond				100.36119		100.34199				0.00	0	0
Total DENG43 SPOT										0.00	0	0
Total For DENG43										0.00	0	0
DENG4 On 29/09/2017 Spot Bond			8.10500	98.22449	8.04000	98.33910				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				99.90386		99.88465				0.00	0	0
Total DENG55 SPOT										0.00	0	0
Total For DENG55										0.00	0	0
DENG5 On 25/02/2016 Spot Bond				99.82037		101.50552				0.00	0	0
Total DENG56 SPOT										0.00	0	0
Total For DENG56										0.00	0	0
DENG5 On 03/03/2016 Spot Bond				101.41137		101.39211				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	83.11108	100.00000	82.92721				0.00	0	0
Total DLT02U SPOT										0.00	0	0
Total For DLT02U										0.00	0	0
DLTB02 On 09/12/2016 Spot Bond				101.40626		101.38493				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				100.81358		100.79101				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				101.97726		101.95749				0.00	0	0
Total DLTC09 SPOT										0.00	0	0
Total For DLTC09										0.00	0	0
DLTC10 On 03/02/2016 Spot Bond				100.22856		100.20754				0.00	0	0
Total DLTC10 SPOT										0.00	0	0
Total For DLTC10										0.00	0	0
DOL003 On 20/09/2018 Spot Bond				101.61556		101.58618				0.00	0	0
Total DOL003 SPOT										0.00	0	0
Total For DOL003										0.00	0	0
DOL004 On 24/01/2019 Spot Bond				100.72096		100.68630				0.00	0	0
Total DOL004 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 DOL004									0.00	0	0
DOL00 On 20/06/2019 Spot Bond				101.40516		101.37964			0.00	0	0
Total DOL007 SPOT									0.00	0	0
Total For DOL007									0.00	0	0
DOL00 On 20/12/2019 Spot Bond				54.59681		54.54951			0.00	0	0
Total DOL009 SPOT									0.00	0	0
Total For DOL009									0.00	0	0
DRD04 On 03/07/2015 Spot Bond				101.16185		101.13137			0.00	0	0
Total DRD04 SPOT									0.00	0	0
Total For DRD04									0.00	0	0
DV2021 On 18/06/2021 Spot Bond			8.72000	105.09852	8.63000	105.49761			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			7.34000	106.60159	7.26500	114.11490			0.00	0	2,500,000,000
Total DV21 SPOT									0.00	0	2,500,000,000
Total For DV21									0.00	0	2,500,000,000
DV22 On 07/02/2020 Spot Bond			8.57000	105.87272	8.48500	106.18105	23,139,000,000,000.00		2,700,000,000	1,550,000,000	
Total DV22 SPOT							23,139,000,000,000.00		2,700,000,000	1,550,000,000	
Total For DV22							23,139,000,000,000.00		2,700,000,000	1,550,000,000	
DV23 On 27/02/2023 Spot Bond			9.40500	105.33276	9.25500	106.14336	19,750,500,000,000.00		2,100,000,000	3,107,024,000	
Total DV23 SPOT							19,750,500,000,000.00		2,100,000,000	3,107,024,000	
Total For DV23							19,750,500,000,000.00		2,100,000,000	3,107,024,000	
DV24 On 18/02/2024 Spot Bond			9.40500	103.95021	9.31500	104.46114			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			9.59500	106.18404	9.48500	107.01564	5,757,000,000,000.00		600,000,000	300,000,000	
Total DV29 SPOT							5,757,000,000,000.00		600,000,000	300,000,000	
Total For DV29							5,757,000,000,000.00		600,000,000	300,000,000	
DVC00 On 23/06/2015 Spot Bond				100.96537		100.94690			0.00	0	0
Total DVC005 SPOT									0.00	0	0
Total For DVC005									0.00	0	0
DVC00 On 29/06/2015 Spot Bond				100.85535		100.83691			0.00	0	0
Total DVC006 SPOT									0.00	0	0
Total For DVC006									0.00	0	0
DVC00 On 15/09/2015 Spot Bond				101.11945		101.10052			0.00	0	0
Total DVC007 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 DVC007									0.00	0	0
DVC00: On 20/11/2015 Spot Bond				99.90427		99.88514			0.00	0	0
Total DVC008 SPOT									0.00	0	0
Total For DVC008									0.00	0	0
DVC00: On 11/06/2015 Spot Bond				101.17788		101.15921			0.00	0	0
Total DVC009 SPOT									0.00	0	0
Total For DVC009									0.00	0	0
DVC01: On 15/09/2015 Spot Bond				101.19525		101.17629			0.00	0	0
Total DVC010 SPOT									0.00	0	0
Total For DVC010									0.00	0	0
DVF16 On 19/11/2016 Spot Bond				100.02999		100.01256			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				100.67985		100.66010			0.00	0	0
Total DVF17 SPOT									0.00	0	0
Total For DVF17									0.00	0	0
DVF18 On 30/03/2018 Spot Bond				100.53475		100.51415			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			8.11500	126.34205	8.03000	126.72069		34,083,000,000,000.00	4,200,000,000	2,150,000,000	
Total E170 SPOT								34,083,000,000,000.00	4,200,000,000	2,150,000,000	
Total For E170								34,083,000,000,000.00	4,200,000,000	2,150,000,000	
EDC01 On 04/04/2016 Spot Bond				95.17243		95.12033		0.00	0	18,000,000,000	
Total EDC01 SPOT								0.00	0	18,000,000,000	
Total For EDC01								0.00	0	18,000,000,000	
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			2.09000	103.53436	2.09000	103.50736		0.00	0	0	
Total EL037 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 EL037									0.00	0	0
EL15 On 29/06/2015 Spot Bond			1.20000	135.10966	1.20000	135.07776			0.00	0	7,550,000,000
Total EL15 SPOT									0.00	0	7,550,000,000
Total For EL15									0.00	0	7,550,000,000
EL28 On 02/05/2028 Spot Bond			1.91000	125.36173	1.91000	125.32978			0.00	0	0
Total EL28 SPOT									0.00	0	0
Total For EL28									0.00	0	0
EL29 On 19/11/2029 Spot Bond			1.89000	113.58209	1.89000	113.55311			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			1.87000	114.87491	1.87000	114.84566			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			1.95000	106.62125	1.95000	106.59390			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			2.07000	103.77295	2.07000	103.74595			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			9.57000	107.07664	9.48000	107.42161			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			9.47000	107.36364	9.38000	107.74768			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			9.96500	100.79005	9.86000	101.38141			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			10.23000	95.28021	10.12000	95.67336			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			10.37000	102.15748	10.26000	102.64160			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
EPF001 On 19/08/2015 Spot Bond				99.94291		99.92385			0.00	0	0
Total EPF001 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 EPF001										0.00	0	0
EPF002 On 28/05/2018 Spot Bond				97.82605		97.80580				0.00	0	0
Total EPF002 SPOT										0.00	0	0
Total For EPF002										0.00	0	0
EPF003 On 12/09/2016 Spot Bond				101.30721		101.28705				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				100.19170		100.16996				0.00	0	0
Total EPF004 SPOT										0.00	0	0
Total For EPF004										0.00	0	0
EPF005 On 06/11/2016 Spot Bond				100.18440		100.16348				0.00	0	0
Total EPF005 SPOT										0.00	0	0
Total For EPF005										0.00	0	0
EPFC12 On 05/11/2015 Spot Bond				100.17491		100.15507				0.00	0	0
Total EPFC12 SPOT										0.00	0	0
Total For EPFC12										0.00	0	0
EPFC13 On 19/05/2015 Spot Bond				103.45271		103.43321				0.00	0	0
Total EPFC13 SPOT										0.00	0	0
Total For EPFC13										0.00	0	0
EPFC14 On 27/05/2015 Spot Bond				101.45356		101.43562				0.00	0	0
Total EPFC14 SPOT										0.00	0	0
Total For EPFC14										0.00	0	0
EPFC15 On 24/08/2015 Spot Bond				101.58605		101.56647				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				99.81265		99.79354				0.00	0	0
Total EPFC16 SPOT										0.00	0	0
Total For EPFC16										0.00	0	0
EQ209U On 11/06/2015 Spot Bond			100.00000	95.22279	100.00000	94.98049				0.00	0	0
Total EQ209U SPOT										0.00	0	0
Total For EQ209U										0.00	0	0
EQS02 On 01/07/2015 Spot Bond			10.96500	104.97778	10.91500	104.95350				0.00	0	0
Total EQS02 SPOT										0.00	0	0
Total For EQS02										0.00	0	0
EQS04 On 22/09/2015 Spot Bond				102.18956		102.16345				0.00	0	0
Total EQS04 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 EQS04										0.00	0	0
EQS05 On 25/04/2017 Spot Bond				99.39907		99.37257				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				99.65834		99.63216				0.00	0	0
Total EQS06 SPOT										0.00	0	0
Total For EQS06										0.00	0	0
EQS07 On 09/04/2018 Spot Bond			9.93000	97.68740	9.85500	97.84348				0.00	0	0
Total EQS07 SPOT										0.00	0	0
Total For EQS07										0.00	0	0
EQS08 On 04/10/2018 Spot Bond				97.72531		97.69648				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				98.94430		98.91629				0.00	0	0
Total EQS09 SPOT										0.00	0	0
Total For EQS09										0.00	0	0
ERS3B On 17/11/2025 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ERS3B3 SPOT										0.00	0	0
Total For ERS3B3										0.00	0	0
ERS3B On 17/11/2025 Spot Bond				99.93891		99.91851				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				99.93480		99.91306				0.00	0	0
Total ERS3C4 SPOT										0.00	0	0
Total For ERS3C4										0.00	0	0
ERSA1 On 25/11/2020 Spot Bond			10.00000	109.12100	10.00000	109.09200				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				99.93983		99.91979				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				99.93736		99.91651				0.00	0	0
Total ERSA15 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 ERSA15									0.00	0	0
ERSA1 On 17/11/2025 Spot Bond				99.94032		99.92045			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				99.93827		99.91771			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				99.94479		99.92626			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				99.94560		99.92734			0.00	0	0
Total ERSA19 SPOT									0.00	0	0
Total For ERSA19									0.00	0	0
ES15 On 30/08/2015 Spot Bond			6.70000	101.87408	6.70000	101.85575		2,680,000,000,000.00	400,000,000	200,000,000	
Total ES15 SPOT								2,680,000,000,000.00	400,000,000	200,000,000	
Total For ES15								2,680,000,000,000.00	400,000,000	200,000,000	
ES18 On 20/04/2018 Spot Bond			7.96500	103.92295	7.89000	104.09793		81,083,700,000,000.00	10,180,000,000	6,271,670,400	
Total ES18 SPOT								81,083,700,000,000.00	10,180,000,000	6,271,670,400	
Total For ES18								81,083,700,000,000.00	10,180,000,000	6,271,670,400	
ES23 On 25/01/2023 Spot Bond			8.65000	110.48682	8.56000	110.98500		103,281,000,000,000.00	11,940,000,000	51,221,845,700	
Total ES23 SPOT								103,281,000,000,000.00	11,940,000,000	51,221,845,700	
Total For ES23								103,281,000,000,000.00	11,940,000,000	51,221,845,700	
ES26 On 02/04/2026 Spot Bond			9.00000	93.03119	8.89500	93.69326		322,920,000,000,000.00	35,880,000,000	16,834,153,600	
Total ES26 SPOT								322,920,000,000,000.00	35,880,000,000	16,834,153,600	
Total For ES26								322,920,000,000,000.00	35,880,000,000	16,834,153,600	
ES33 On 15/09/2033 Spot Bond			9.73500	82.28367	9.62000	83.10082		400,261,600,000,000.00	246,560,000,000	137,656,506,400	
Total ES33 SPOT								400,261,600,000,000.00	246,560,000,000	137,656,506,400	
Total For ES33								400,261,600,000,000.00	246,560,000,000	137,656,506,400	
ES42 On 25/04/2042 Spot Bond			9.81000	88.11222	9.69500	89.06723		297,831,600,000,000.00	30,360,000,000	36,749,206,800	
Total ES42 SPOT								297,831,600,000,000.00	30,360,000,000	36,749,206,800	
Total For ES42								297,831,600,000,000.00	30,360,000,000	36,749,206,800	
EXX01 On 19/05/2017 Spot Bond				99.92029		99.90022		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				98.10285		98.07800		0.00	0	0	
Total EXX02 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 EXX02										0.00	0	0
FIFB01 On 24/08/2015 Spot Bond				99.80032		99.77999				0.00	0	0
Total FIFB01 SPOT										0.00	0	0
Total For FIFB01										0.00	0	0
FIFB02 On 17/04/2016 Spot Bond				100.58958		100.56848				0.00	0	0
Total FIFB02 SPOT										0.00	0	0
Total For FIFB02										0.00	0	0
FIFB03 On 26/06/2016 Spot Bond				101.06452		101.04336				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				99.87997		99.85977				0.00	0	0
Total FIFB04 SPOT										0.00	0	0
Total For FIFB04										0.00	0	0
FIFC14 On 20/11/2015 Spot Bond				99.89185		99.87360				0.00	0	0
Total FIFC14 SPOT										0.00	0	0
Total For FIFC14										0.00	0	0
FIFC15 On 02/12/2015 Spot Bond				101.44672		101.42730				0.00	0	0
Total FIFC15 SPOT										0.00	0	0
Total For FIFC15										0.00	0	0
FIFC16 On 12/06/2015 Spot Bond				101.18746		101.16947				0.00	0	0
Total FIFC16 SPOT										0.00	0	0
Total For FIFC16										0.00	0	0
FIFC17 On 09/10/2015 Spot Bond				100.68418		100.66463				0.00	0	0
Total FIFC17 SPOT										0.00	0	0
Total For FIFC17										0.00	0	0
FIFC18 On 12/08/2015 Spot Bond				100.05942	100.00000	82.85379				0.00	41,100,000,000	22,700,000,000
Total FIFC18 SPOT										0.00	41,100,000,000	22,700,000,000
Total For FIFC18										0.00	41,100,000,000	22,700,000,000
FR002L On 02/08/2023 Spot Bond			100.00000	10.61127	100.00000	10.58556				0.00	0	0
Total FR002U SPOT										0.00	0	0
Total For FR002U										0.00	0	0
FR003L On 02/08/2023 Spot Bond			100.00000	10.32763	100.00000	10.30262				0.00	0	0
Total FR003U SPOT										0.00	0	0
Total For FR003U										0.00	0	0
FR2A4/ On 15/09/2023 Spot Bond				101.25915		101.23841				0.00	0	0
Total FR2A4A 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 FR2A4A										0.00	0	0
FR2A4f On 15/09/2023 Spot Bond				100.18502		100.16084				0.00	0	0
Total FR2A4B SPOT										0.00	0	0
Total For FR2A4B										0.00	0	0
FR2A4f On 15/09/2023 Spot Bond				101.40601		101.38278				0.00	0	0
Total FR2A4C SPOT										0.00	0	0
Total For FR2A4C										0.00	0	0
FR2A4f On 15/09/2023 Spot Bond				101.50385		101.47897				0.00	0	0
Total FR2A4D SPOT										0.00	0	0
Total For FR2A4D										0.00	0	0
FRB05 On 21/12/2018 Spot Bond			9.45000	100.52592	9.37500	100.72155				0.00	0	0
Total FRB05 SPOT										0.00	0	0
Total For FRB05										0.00	0	0
FRB08 On 10/06/2016 Spot Bond				101.24110		101.22191				0.00	0	0
Total FRB08 SPOT										0.00	0	0
Total For FRB08										0.00	0	0
FRB09 On 10/06/2017 Spot Bond				101.24103		101.22184				0.00	0	0
Total FRB09 SPOT										0.00	0	0
Total For FRB09										0.00	0	0
FRB10 On 25/01/2017 Spot Bond				100.38272		100.36016				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				103.66684		103.64564				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				101.70299		101.68004				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				101.73124		101.70791				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			10.22000	103.51956	10.13000	103.88874				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				101.84854		101.82173				0.00	0	0
Total FRB15 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 FRB15										0.00	0	0
FRBC2 On 21/12/2018 Spot Bond			10.30000	109.76544	10.22500	109.96378				0.00	0	0
Total FRBC21 SPOT										0.00	0	0
Total For FRBC21										0.00	0	0
FRBC2 On 21/12/2018 Spot Bond				101.03073		101.00514				0.00	0	0
Total FRBC22 SPOT										0.00	0	0
Total For FRBC22										0.00	0	0
FRBI22 On 31/01/2022 Spot Bond			1.84000	135.48019	1.84000	135.44581				0.00	0	0
Total FRBI22 SPOT										0.00	0	0
Total For FRBI22										0.00	0	0
FRBI23 On 07/12/2023 Spot Bond			1.88000	283.31944	1.86000	283.64261				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			2.02500	115.19303	2.02500	115.16322				0.00	0	0
Total FRBI25 SPOT										0.00	0	0
Total For FRBI25										0.00	0	0
FRBI28 On 31/03/2028 Spot Bond			2.19000	165.41984	2.19000	165.37637				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			1.99000	227.37507	1.99000	227.31648				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			7.21500	104.21613	7.16500	104.21331				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			7.64900	65.88527	7.65000	65.86830				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			9.41700	41.83093	9.41700	41.82091				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			9.66000	40.48266	9.66000	40.47265				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				102.05561		102.02679				0.00	0	0
Total FRC107 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 FRC107										0.00	0	0
FRC10: On 20/06/2017 Spot Bond				101.48002		101.45367				0.00	0	0
Total FRC109 SPOT										0.00	0	0
Total For FRC109										0.00	0	0
FRC11: On 20/06/2017 Spot Bond				101.28243		101.25966				0.00	0	0
Total FRC112 SPOT										0.00	0	0
Total For FRC112										0.00	0	0
FRC11: On 20/06/2017 Spot Bond				101.40710		101.38207				0.00	0	0
Total FRC113 SPOT										0.00	0	0
Total For FRC113										0.00	0	0
FRC11: On 20/06/2017 Spot Bond			7.47000	98.00000	7.47000	98.00000				0.00	0	0
Total FRC115 SPOT										0.00	0	0
Total For FRC115										0.00	0	0
FRC11: On 20/06/2017 Spot Bond			7.47000	100.00000	7.47000	100.00000				0.00	0	0
Total FRC116 SPOT										0.00	0	0
Total For FRC116										0.00	0	0
FRC11: On 20/06/2017 Spot Bond				101.38257		101.35747				0.00	0	0
Total FRC118 SPOT										0.00	0	0
Total For FRC118										0.00	0	0
FRC11: On 20/06/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC119 SPOT										0.00	0	0
Total For FRC119										0.00	0	0
FRC12: On 20/06/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC120 SPOT										0.00	0	0
Total For FRC120										0.00	0	0
FRC12: On 20/06/2017 Spot Bond				101.31781		101.29389				0.00	0	0
Total FRC121 SPOT										0.00	0	0
Total For FRC121										0.00	0	0
FRC12: On 20/06/2017 Spot Bond				101.49621		101.46902				0.00	0	0
Total FRC122 SPOT										0.00	0	0
Total For FRC122										0.00	0	0
FRC12: On 20/06/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC123 SPOT										0.00	0	0
Total For FRC123										0.00	0	0
FRC12: On 20/06/2017 Spot Bond				101.35999		101.33530				0.00	0	0
Total FRC124 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 FRC124									0.00	0	0
FRC12: 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
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				101.44578		101.41952			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				101.78046		101.74803			0.00	0	0
Total FRC134 SPOT									0.00	0	0
Total For FRC134									0.00	0	0
FRC13: On 20/09/2017 Spot Bond				101.72803		101.69657			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

Contract 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 FRC136										0.00	0	0
FRC13: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC137 SPOT										0.00	0	0
Total For FRC137										0.00	0	0
FRC13: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC138 SPOT										0.00	0	0
Total For FRC138										0.00	0	0
FRC13: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC139 SPOT										0.00	0	0
Total For FRC139										0.00	0	0
FRC14: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC140 SPOT										0.00	0	0
Total For FRC140										0.00	0	0
FRC14: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC141 SPOT										0.00	0	0
Total For FRC141										0.00	0	0
FRC14: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC142 SPOT										0.00	0	0
Total For FRC142										0.00	0	0
FRC14: On 20/09/2017 Spot Bond			100.09221	23.86002	100.09221	23.80217				0.00	0	0
Total FRC143 SPOT										0.00	0	0
Total For FRC143										0.00	0	0
FRC14: On 20/09/2017 Spot Bond				101.23488		101.21249				0.00	0	0
Total FRC144 SPOT										0.00	0	0
Total For FRC144										0.00	0	0
FRC14: On 20/09/2017 Spot Bond				111.00763		110.83120				0.00	0	0
Total FRC145 SPOT										0.00	0	0
Total For FRC145										0.00	0	0
FRC14: On 20/09/2015 Spot Bond				101.64682		101.61744				0.00	0	0
Total FRC147 SPOT										0.00	0	0
Total For FRC147										0.00	0	0
FRC14: On 20/09/2015 Spot Bond				102.70511		102.65139				0.00	0	0
Total FRC149 SPOT										0.00	0	0
Total For FRC149										0.00	0	0
FRC15: On 20/09/2017 Spot Bond				101.37660		101.35212				0.00	0	0
Total FRC150 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 FRC150										0.00	0	0
FRC15: On 20/09/2017 Spot Bond				98.00000		98.00000				0.00	0	0
Total FRC151 SPOT										0.00	0	0
Total For FRC151										0.00	0	0
FRC15: On 20/12/2017 Spot Bond				101.39183		101.36708				0.00	0	0
Total FRC152 SPOT										0.00	0	0
Total For FRC152										0.00	0	0
FRC15: On 20/12/2017 Spot Bond				101.27174		101.24916				0.00	0	0
Total FRC153 SPOT										0.00	0	0
Total For FRC153										0.00	0	0
FRC15: On 20/12/2017 Spot Bond				101.29219		101.26874				0.00	0	0
Total FRC154 SPOT										0.00	0	0
Total For FRC154										0.00	0	0
FRC15: On 20/12/2017 Spot Bond				101.69056		101.65979				0.00	0	0
Total FRC155 SPOT										0.00	0	0
Total For FRC155										0.00	0	0
FRC16: On 20/12/2017 Spot Bond				101.26956		101.24653				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	62.75107	13.22500	62.72889				0.00	0	0
Total FRC162 SPOT										0.00	0	0
Total For FRC162										0.00	0	0
FRC16: On 20/03/2018 Spot Bond				101.19715		101.17545				0.00	0	0
Total FRC163 SPOT										0.00	0	0
Total For FRC163										0.00	0	0
FRC16: On 20/03/2018 Spot Bond				101.19866		101.17693				0.00	0	0
Total FRC166 SPOT										0.00	0	0
Total For FRC166										0.00	0	0
FRC16: On 20/03/2018 Spot Bond				101.76853		101.73695				0.00	0	0
Total FRC167 SPOT										0.00	0	0
Total For FRC167										0.00	0	0
FRC16: On 20/06/2018 Spot Bond				101.25298		101.23025				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			3.25500	103.53039	3.25500	103.50012				0.00	0	0
Total FRC169 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 FRC169										0.00	0	0
FRC17: On 20/06/2018 Spot Bond				101.30726		101.28354				0.00	0	0
Total FRC170 SPOT										0.00	0	0
Total For FRC170										0.00	0	0
FRC17: On 20/06/2018 Spot Bond				101.30726		101.28354				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				101.85873		101.83522				0.00	0	0
Total FRC172 SPOT										0.00	0	0
Total For FRC172										0.00	0	0
FRC17: On 30/06/2017 Spot Bond				101.07106		101.04744				0.00	0	0
Total FRC173 SPOT										0.00	0	0
Total For FRC173										0.00	0	0
FRC17: On 20/06/2018 Spot Bond				99.27279		99.24951				0.00	0	0
Total FRC174 SPOT										0.00	0	0
Total For FRC174										0.00	0	0
FRC17: On 20/09/2018 Spot Bond				101.23186		101.20952				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				101.20319		101.18137				0.00	0	0
Total FRC177 SPOT										0.00	0	0
Total For FRC177										0.00	0	0
FRC17: On 06/08/2023 Spot Bond				100.23019		100.20434				0.00	0	0
Total FRC178 SPOT										0.00	0	0
Total For FRC178										0.00	0	0
FRC17: On 20/09/2020 Spot Bond				101.40816		101.38259				0.00	0	0
Total FRC179 SPOT										0.00	0	0
Total For FRC179										0.00	0	0
FRC18: On 10/02/2016 Spot Bond				100.08437		100.06327				0.00	0	0
Total FRC180 SPOT										0.00	0	0
Total For FRC180										0.00	0	0
FRC18: On 06/08/2023 Spot Bond				100.22783		100.20223				0.00	0	0
Total FRC181 SPOT										0.00	0	0
Total For FRC181										0.00	0	0
FRC18: On 26/01/2021 Spot Bond				100.41806		100.39325				0.00	0	0
Total FRC182 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 FRC182										0.00	0	0
FRC18: On 20/12/2018 Spot Bond				101.61556		101.58618				0.00	0	0
Total FRC183 SPOT										0.00	0	0
Total For FRC183										0.00	0	0
FRC18: On 20/12/2018 Spot Bond				101.28012		101.25690				0.00	0	0
Total FRC184 SPOT										0.00	0	0
Total For FRC184										0.00	0	0
FRC18: On 20/12/2018 Spot Bond				101.63780		101.60859				0.00	0	0
Total FRC185 SPOT										0.00	0	0
Total For FRC185										0.00	0	0
FRC18: On 20/03/2016 Spot Bond				101.18961		101.16804				0.00	0	0
Total FRC186 SPOT										0.00	0	0
Total For FRC186										0.00	0	0
FRC18: On 20/03/2019 Spot Bond				101.29219		101.26874				0.00	0	0
Total FRC188 SPOT										0.00	0	0
Total For FRC188										0.00	0	0
FRC18: On 20/03/2019 Spot Bond				101.29219		101.26874				0.00	0	0
Total FRC189 SPOT										0.00	0	0
Total For FRC189										0.00	0	0
FRC19: On 14/03/2016 Spot Bond				101.20215		101.18236				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				100.90486		100.88392				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				100.95387		100.93178				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				100.97980		100.96042				0.00	0	0
Total FRC193 SPOT										0.00	0	0
Total For FRC193										0.00	0	0
FRC19: On 25/11/2020 Spot Bond			10.00000	109.12100	10.00000	109.09200				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				100.74606		100.72595				0.00	0	0
Total FRC194 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 FRC194										0.00	0	0
FRC19: On 20/06/2024 Spot Bond				101.36450		101.33974				0.00	0	0
Total FRC195 SPOT										0.00	0	0
Total For FRC195										0.00	0	0
FRC19: On 09/04/2016 Spot Bond				100.72876		100.70857				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				100.96165		100.94227				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				100.70673		100.68657				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				100.70862		100.68841				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				100.62737		100.60490				0.00	0	0
Total FRC200 SPOT										0.00	0	0
Total For FRC200										0.00	0	0
FRC20: On 17/04/2016 Spot Bond				100.57068		100.55025				0.00	0	0
Total FRC201 SPOT										0.00	0	0
Total For FRC201										0.00	0	0
FRC20: On 17/04/2017 Spot Bond				100.62737		100.60490				0.00	0	0
Total FRC202 SPOT										0.00	0	0
Total For FRC202										0.00	0	0
FRC20: On 17/04/2016 Spot Bond				100.56841		100.54807				0.00	0	0
Total FRC203 SPOT										0.00	0	0
Total For FRC203										0.00	0	0
FRC20: On 06/05/2017 Spot Bond				100.20488		100.18166				0.00	0	0
Total FRC204 SPOT										0.00	0	0
Total For FRC204										0.00	0	0
FRC20: On 06/05/2017 Spot Bond			8.75000	100.21191	8.75000	100.18834				0.00	0	0
Total FRC205 SPOT										0.00	0	0
Total For FRC205										0.00	0	0
FRC20: On 20/06/2019 Spot Bond				101.26806		101.24506				0.00	0	0
Total FRC206 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 FRC206										0.00	0	0
FRC20: On 20/09/2021 Spot Bond			100.00000	10.82640	100.00000	10.80017				0.00	0	0
Total FRC207 SPOT										0.00	0	0
Total For FRC207										0.00	0	0
FRC20: On 20/09/2021 Spot Bond			100.00000	9.92489	100.00000	9.90084				0.00	0	0
Total FRC208 SPOT										0.00	0	0
Total For FRC208										0.00	0	0
FRC20: On 07/10/2020 Spot Bond				96.14186		96.10027				0.00	0	0
Total FRC209 SPOT										0.00	0	0
Total For FRC209										0.00	0	0
FRC21: On 20/12/2019 Spot Bond			100.00000	11.59482	100.00000	11.56674				0.00	0	0
FRC21: On 20/12/2019 Spot Bond				99.08960		99.06587				0.00	0	0
Total FRC210 SPOT										0.00	0	0
Total For FRC210										0.00	0	0
FRC21: On 29/10/2017 Spot Bond			100.00000	21.17957	100.00000	21.12769				0.00	0	0
Total FRC211 SPOT										0.00	0	0
Total For FRC211										0.00	0	0
FRC21: On 07/05/2020 Spot Bond				100.17644		100.15389				0.00	0	0
Total FRC212 SPOT										0.00	0	0
Total For FRC212										0.00	0	0
FRC21: On 04/06/2021 Spot Bond			100.00000	10.24644	100.00000	10.22161				0.00	0	0
Total FRC213 SPOT										0.00	0	0
Total For FRC213										0.00	0	0
FRC21: On 07/11/2017 Spot Bond			100.00000	20.42010	100.00000	20.37063				0.00	0	0
Total FRC214 SPOT										0.00	0	0
Total For FRC214										0.00	0	0
FRC21: On 07/11/2019 Spot Bond				100.17640		100.15385				0.00	0	0
Total FRC215 SPOT										0.00	0	0
Total For FRC215										0.00	0	0
FRC21: On 07/11/2017 Spot Bond			100.00000	20.39362	100.00000	20.34421				0.00	0	0
Total FRC216 SPOT										0.00	0	0
Total For FRC216										0.00	0	0
FRC21: On 07/11/2017 Spot Bond				100.17597		100.15347				0.00	0	0
Total FRC217 SPOT										0.00	0	0
Total For FRC217										0.00	0	0
FRC21: On 07/11/2017 Spot Bond				100.16720		100.14580				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC218 SPOT										0.00	0	0
Total For FRC218										0.00	0	0
FRC218 On 04/11/2019 Spot Bond				100.24543		100.22279				0.00	0	0
Total FRC219 SPOT										0.00	0	0
Total For FRC219										0.00	0	0
FRC219 On 04/11/2017 Spot Bond				100.23057		100.20926				0.00	0	0
Total FRC220 SPOT										0.00	0	0
Total For FRC220										0.00	0	0
FRC220 On 31/01/2022 Spot Bond			2.65000	128.97890	2.65000	128.94332				0.00	0	0
Total FRC221 SPOT										0.00	0	0
Total For FRC221										0.00	0	0
FRC221 On 10/11/2016 Spot Bond				100.08188		100.01106				0.00	0	0
Total FRC222 SPOT										0.00	0	0
Total For FRC222										0.00	0	0
FRC222 On 10/11/2016 Spot Bond				100.08081		100.01025				0.00	0	0
Total FRC223 SPOT										0.00	0	0
Total For FRC223										0.00	0	0
FRC223 On 10/11/2016 Spot Bond				100.08081		100.01025				0.00	0	0
Total FRC224 SPOT										0.00	0	0
Total For FRC224										0.00	0	0
FRC224 On 20/05/2020 Spot Bond				101.86908		101.84773				0.00	0	0
Total FRC225 SPOT										0.00	0	0
Total For FRC225										0.00	0	0
FRC225 On 18/06/2015 Spot Bond				101.08134		101.06243				0.00	0	0
Total FRC226 SPOT										0.00	0	0
Total For FRC226										0.00	0	0
FRC226 On 10/09/2016 Spot Bond				101.33266		101.31207				0.00	0	0
Total FRC227 SPOT										0.00	0	0
Total For FRC227										0.00	0	0
FRC227 On 16/09/2016 Spot Bond				101.21180		101.19182				0.00	0	0
Total FRC228 SPOT										0.00	0	0
Total For FRC228										0.00	0	0
FRC228 On 30/03/2017 Spot Bond				101.18563		101.15992				0.00	0	0
Total FRC229 SPOT										0.00	0	0
Total For FRC229										0.00	0	0
FRC229 On 20/06/2020 Spot Bond				100.92230		100.89771				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC230 SPOT										0.00	0	0
Total For FRC230										0.00	0	0
FRC23 On 25/06/2018 Spot Bond				100.77281		100.75167				0.00	0	0
Total FRC231 SPOT										0.00	0	0
Total For FRC231										0.00	0	0
FRC37 On 20/06/2015 Spot Bond				101.38112		101.35656				0.00	0	0
Total FRC37 SPOT										0.00	0	0
Total For FRC37										0.00	0	0
FRC40 On 20/12/2015 Spot Bond				101.37355		101.34914				0.00	0	0
Total FRC40 SPOT										0.00	0	0
Total For FRC40										0.00	0	0
FRC46 On 10/09/2017 Spot Bond				101.53750		101.51376				0.00	0	0
Total FRC46 SPOT										0.00	0	0
Total For FRC46										0.00	0	0
FRC61 On 28/07/2017 Spot Bond				100.39112		100.36800				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			3.18000	124.91803	3.18000	124.88177				0.00	0	0
Total FRC66 SPOT										0.00	0	0
Total For FRC66										0.00	0	0
FRC67 On 20/09/2016 Spot Bond				101.39786		101.37300				0.00	0	0
Total FRC67 SPOT										0.00	0	0
Total For FRC67										0.00	0	0
FRC68 On 20/09/2016 Spot Bond				101.41154		101.38643				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			3.23000	124.54255	3.23000	124.50621				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			3.21000	124.69258	3.21000	124.65628				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			2.46000	128.47387	2.46000	128.43909				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			2.53000	137.39973	2.53000	137.36234				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC74 SPOT										0.00	0	0
Total For FRC74										0.00	0	0
FRC76 On 28/07/2017 Spot Bond				100.43772		100.41184				0.00	0	0
Total FRC76 SPOT										0.00	0	0
Total For FRC76										0.00	0	0
FRC83 On 20/12/2016 Spot Bond				101.22154		101.19987				0.00	0	0
Total FRC83 SPOT										0.00	0	0
Total For FRC83										0.00	0	0
FRC84 On 20/12/2016 Spot Bond				101.38878		101.36409				0.00	0	0
Total FRC84 SPOT										0.00	0	0
Total For FRC84										0.00	0	0
FRC86 On 20/12/2016 Spot Bond				101.61350		101.58473				0.00	0	0
Total FRC86 SPOT										0.00	0	0
Total For FRC86										0.00	0	0
FRC87 On 20/12/2016 Spot Bond				101.55584		101.52812				0.00	0	0
Total FRC87 SPOT										0.00	0	0
Total For FRC87										0.00	0	0
FRC94 On 20/03/2017 Spot Bond				101.32685		101.30276				0.00	0	0
Total FRC94A SPOT										0.00	0	0
Total For FRC94A										0.00	0	0
FRC96 On 20/03/2017 Spot Bond				101.32534		101.30129				0.00	0	0
Total FRC96A SPOT										0.00	0	0
Total For FRC96A										0.00	0	0
FRD00 On 14/03/2016 Spot Bond				101.16129		101.14219				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	11.73713	100.00000	11.70869				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	39.30544	100.00000	39.21022				0.00	0	0
Total FRD02U SPOT										0.00	0	0
Total For FRD02U										0.00	0	0
FRD04 On 04/07/2015 Spot Bond			100.00000	89.95271	100.00000	89.73648				0.00	0	0
Total FRD04U SPOT										0.00	0	0
Total For FRD04U										0.00	0	0
FRD09 On 26/06/2017 Spot Bond			100.00000	22.16326	100.00000	22.10957				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRD09U SPOT										0.00	0	0
Total For FRD09U										0.00	0	0
FRD11L On 08/11/2016 Spot Bond			100.00000	32.34084	100.00000	32.23987				0.00	0	0
Total FRD11U SPOT										0.00	0	0
Total For FRD11U										0.00	0	0
FRD12L On 20/03/2018 Spot Bond			100.00000	9.83963	100.00000	9.81579				0.00	0	0
Total FRD12U SPOT										0.00	0	0
Total For FRD12U										0.00	0	0
FRD13L On 31/12/2019 Spot Bond			100.00000	11.57935	100.00000	11.55099				0.00	0	0
Total FRD13U SPOT										0.00	0	0
Total For FRD13U										0.00	0	0
FRJ16 On 21/01/2016 Spot Bond				101.22995		101.21092				0.00	0	0
Total FRJ16 SPOT										0.00	0	0
Total For FRJ16										0.00	0	0
FRJ17 On 04/04/2017 Spot Bond				101.48644		101.46723				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				102.62805		102.60998				0.00	0	0
Total FRJ18 SPOT										0.00	0	0
Total For FRJ18										0.00	0	0
FRJ19 On 04/04/2019 Spot Bond				100.17263		100.15127				0.00	1,500,000,000	1,500,000,000
Total FRJ19 SPOT										0.00	1,500,000,000	1,500,000,000
Total For FRJ19										0.00	1,500,000,000	1,500,000,000
FRJ20 On 20/09/2020 Spot Bond				98.85726		98.83146				0.00	0	0
Total FRJ20 SPOT										0.00	0	0
Total For FRJ20										0.00	0	0
FRJ21 On 15/09/2021 Spot Bond				99.05924		99.03230				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				101.96925		101.94895				0.00	0	0
Total FRJ25 SPOT										0.00	0	0
Total For FRJ25										0.00	0	0
FRS10 On 15/01/2024 Spot Bond			1.83800	111.65807	1.83800	111.65807				0.00	0	0
Total FRS100 SPOT										0.00	0	0
Total For FRS100										0.00	0	0
FRS10 On 31/01/2038 Spot Bond			2.19000	116.75433	2.19000	116.72358				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRS101 SPOT										0.00	0	0
Total For FRS101										0.00	0	0
FRS101 On 21/01/2017 Spot Bond				100.48645		100.46617				0.00	0	0
Total FRS102 SPOT										0.00	0	0
Total For FRS102										0.00	0	0
FRS102 On 23/01/2024 Spot Bond			10.38000	100.62128	10.38000	100.59296				0.00	0	0
Total FRS103 SPOT										0.00	0	0
Total For FRS103										0.00	0	0
FRS103 On 23/01/2024 Spot Bond			10.38000	100.62128	10.38000	100.59296				0.00	0	0
Total FRS104 SPOT										0.00	0	0
Total For FRS104										0.00	0	0
FRS104 On 10/11/2015 Spot Bond				108.68000		108.68000				0.00	0	0
Total FRS105 SPOT										0.00	0	0
Total For FRS105										0.00	0	0
FRS105 On 30/01/2016 Spot Bond				102.66543		102.63938				0.00	0	0
Total FRS107 SPOT										0.00	0	0
Total For FRS107										0.00	0	0
FRS107 On 31/01/2038 Spot Bond			2.33000	113.91453	2.33000	113.88408				0.00	0	0
Total FRS108 SPOT										0.00	0	0
Total For FRS108										0.00	0	0
FRS108 On 07/12/2033 Spot Bond			2.30000	217.71445	2.30000	217.65651				0.00	0	0
Total FRS109 SPOT										0.00	0	0
Total For FRS109										0.00	0	0
FRS109 On 31/01/2038 Spot Bond			2.30000	114.51602	2.30000	114.48552				0.00	0	0
Total FRS110 SPOT										0.00	0	0
Total For FRS110										0.00	0	0
FRS110 On 07/12/2033 Spot Bond			2.33000	216.80644	2.33000	216.74857				0.00	0	0
Total FRS112 SPOT										0.00	0	0
Total For FRS112										0.00	0	0
FRS112 On 29/04/2019 Spot Bond				100.41592		100.38969				0.00	0	0
Total FRS113 SPOT										0.00	0	0
Total For FRS113										0.00	0	0
FRS113 On 31/01/2025 Spot Bond			2.11000	114.34121	2.11000	114.31134				0.00	0	0
Total FRS114 SPOT										0.00	0	0
Total For FRS114										0.00	0	0
FRS114 On 31/03/2038 Spot Bond			2.39000	112.72285	2.39000	112.69254				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRS115 SPOT										0.00	0	0
Total For FRS115										0.00	0	0
FRS116 On 26/06/2015 Spot Bond				100.89583		100.87766				0.00	0	0
Total FRS116 SPOT										0.00	0	0
Total For FRS116										0.00	0	0
FRS117 On 05/05/2016 Spot Bond				53.07800		51.02200				0.00	0	0
Total FRS117 SPOT										0.00	0	0
Total For FRS117										0.00	0	0
FRS118 On 06/08/2015 Spot Bond				100.16509		100.14633				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			2.49500	110.67322	2.49500	110.64315				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			2.45000	213.22058	2.45000	213.16298				0.00	0	0
Total FRS120 SPOT										0.00	0	0
Total For FRS120										0.00	0	0
FRS121 On 07/12/2033 Spot Bond			2.50000	211.74801	2.50000	211.69052				0.00	0	0
Total FRS121 SPOT										0.00	0	0
Total For FRS121										0.00	0	0
FRS122 On 31/01/2025 Spot Bond			2.04000	100.71666	2.04000	100.69055				0.00	0	0
Total FRS122 SPOT										0.00	0	0
Total For FRS122										0.00	0	0
FRS123 On 07/12/2033 Spot Bond			2.53000	210.87045	2.53000	210.81303				0.00	0	0
Total FRS123 SPOT										0.00	0	0
Total For FRS123										0.00	0	0
FRS124 On 31/01/2038 Spot Bond			2.77000	105.51425	2.77000	105.48477				0.00	0	0
Total FRS124 SPOT										0.00	0	0
Total For FRS124										0.00	0	0
FRS125 On 31/03/2028 Spot Bond			2.82000	154.47413	2.82000	154.43091				0.00	0	0
Total FRS126 SPOT										0.00	0	0
Total For FRS126										0.00	0	0
FRS127 On 31/01/2038 Spot Bond			3.22000	97.68613	3.22000	97.65765				0.00	0	0
Total FRS127 SPOT										0.00	0	0
Total For FRS127										0.00	0	0
FRS128 On 31/03/2028 Spot Bond			2.81000	154.64122	2.81000	154.59800				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRS129 SPOT										0.00	0	0
Total For FRS129										0.00	0	0
FRS13(On 11/08/2015 Spot Bond				100.07452		100.05589				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			2.87000	153.50508	2.60000	157.69401				0.00	0	3,900,000,000
Total FRS131 SPOT										0.00	0	3,900,000,000
Total For FRS131										0.00	0	3,900,000,000
FRS13(On 07/12/2033 Spot Bond			3.04000	194.08462	3.45000	184.43423				0.00	0	1,000,000,000
Total FRS132 SPOT										0.00	0	1,000,000,000
Total For FRS132										0.00	0	1,000,000,000
FRS36 On 07/12/2023 Spot Bond			2.00000	280.96182	1.98000	281.28070				0.00	0	0
Total FRS36 SPOT										0.00	0	0
Total For FRS36										0.00	0	0
FRS37 On 07/12/2023 Spot Bond			1.89000	283.12207	1.87000	283.44488				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			2.61000	269.33747	2.59000	269.63539				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			2.31000	131.66345	2.31000	131.62834				0.00	0	0
Total FRS46 SPOT										0.00	0	0
Total For FRS46										0.00	0	0
FRS49 On 27/10/2020 Spot Bond				100.36876		100.34701				0.00	0	0
Total FRS49 SPOT										0.00	0	0
Total For FRS49										0.00	0	0
FRS51 On 31/01/2022 Spot Bond			1.84000	131.33766	1.84000	131.30433				0.00	0	0
Total FRS51 SPOT										0.00	0	0
Total For FRS51										0.00	0	0
FRS56 On 19/07/2016 Spot Bond				100.56556		100.54284				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				100.83094		100.80913				0.00	0	0
Total FRS59 SPOT										0.00	0	0
Total For FRS59										0.00	0	0
FRS62 On 04/11/2026 Spot Bond				100.23942		100.21732				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRS62 SPOT										0.00	0	0
Total For FRS62										0.00	0	0
FRS64 On 26/01/2042 Spot Bond			2.17000	114.68391	2.17000	114.65376				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	24.93854	104.97509	24.87544				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	29.03955	101.07593	28.96853				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	21.46070	100.44759	21.40851				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	27.37999	100.76967	27.31321				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			1.82000	124.27968	1.82000	124.24827				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			1.97000	115.74802	1.97000	115.71823				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				98.82366		98.82256				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			2.00000	115.44493	2.00000	115.41513				0.00	0	0
Total FRS87 SPOT										0.00	0	0
Total For FRS87										0.00	0	0
FRS88 On 28/05/2020 Spot Bond				101.84463		101.82107				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total FRS88 SPOT									0.00	0	0
Total For FRS88									0.00	0	0
FRS90 On 07/12/2023 Spot Bond			2.09000	353.75798	2.07000	354.15799			0.00	0	0
Total FRS90 SPOT									0.00	0	0
Total For FRS90									0.00	0	0
FRS94 On 08/08/2018 Spot Bond				100.14494		100.12328			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				101.67614		101.65487			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			7.62000	101.78312	7.55500	101.84406			0.00	0	0
Total FRX16 SPOT									0.00	0	0
Total For FRX16									0.00	0	0
FRX17 On 15/09/2017 Spot Bond			8.15000	102.12075	8.08500	102.23530			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			8.39000	106.23246	8.31500	106.40596		67,120,000,000,000.00	8,000,000,000	3,000,000,000	
Total FRX18 SPOT								67,120,000,000,000.00	8,000,000,000	3,000,000,000	
Total For FRX18								67,120,000,000,000.00	8,000,000,000	3,000,000,000	
FRX19 On 15/11/2019 Spot Bond			9.01000	99.96366	8.92500	100.24885		13,695,200,000,000.00	1,520,000,000	760,000,000	
Total FRX19 SPOT								13,695,200,000,000.00	1,520,000,000	760,000,000	
Total For FRX19								13,695,200,000,000.00	1,520,000,000	760,000,000	
FRX20 On 01/10/2020 Spot Bond			9.29000	98.78742	9.20000	99.13324		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			9.94500	89.86559	9.83500	90.38638		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			10.00500	109.11232	9.90000	109.74286		0.00	0	0	
Total FRX24 SPOT								0.00	0	0	
Total For FRX24								0.00	0	0	
FRX26 On 01/10/2026 Spot Bond			10.35500	95.48075	10.23000	96.25123		10,355,000,000,000.00	1,000,000,000	510,000,000	

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 FRX26 SPOT									10,355,000,000,000.00	1,000,000,000	510,000,000
Total For FRX26									10,355,000,000,000.00	1,000,000,000	510,000,000
FRX30 On 31/01/2030 Spot Bond			10.68000	95.94626	10.57000	96.68956			128,160,000,000,000.00	12,000,000,000	3,000,000,000
Total FRX30 SPOT									128,160,000,000,000.00	12,000,000,000	3,000,000,000
Total For FRX30									128,160,000,000,000.00	12,000,000,000	3,000,000,000
FRX31 On 21/02/2031 Spot Bond			10.80500	92.36682	10.69500	93.10790			0.00	0	10,000,000
Total FRX31 SPOT									0.00	0	10,000,000
Total For FRX31									0.00	0	10,000,000
FRX45 On 14/04/2045 Spot Bond			10.24500	79.85365	10.13000	80.70907			0.00	0	0
Total FRX45 SPOT									0.00	0	0
Total For FRX45									0.00	0	0
FS1A3 On 20/03/2038 Spot Bond				101.09219		101.07286			0.00	0	0
Total FS1A3 SPOT									0.00	0	0
Total For FS1A3									0.00	0	0
FS1A4 On 20/03/2038 Spot Bond				101.10742		101.08781			0.00	0	0
Total FS1A4 SPOT									0.00	0	0
Total For FS1A4									0.00	0	0
FS1A5 On 20/03/2038 Spot Bond				101.14544		101.12515			0.00	0	0
Total FS1A5 SPOT									0.00	0	0
Total For FS1A5									0.00	0	0
FS1B1 On 20/03/2038 Spot Bond				101.20631		101.18492			0.00	0	0
Total FS1B1 SPOT									0.00	0	0
Total For FS1B1									0.00	0	0
FS1C1 On 20/03/2038 Spot Bond				101.25194		101.22973			0.00	0	0
Total FS1C1 SPOT									0.00	0	0
Total For FS1C1									0.00	0	0
FS1D1 On 20/03/2038 Spot Bond				101.44953		101.42373			0.00	0	0
Total FS1D1 SPOT									0.00	0	0
Total For FS1D1									0.00	0	0
FS2A2 On 20/02/2017 Spot Bond				99.91402		101.54812			0.00	0	0
Total FS2A2 SPOT									0.00	0	0
Total For FS2A2									0.00	0	0
FS2A3 On 20/08/2038 Spot Bond				99.90984		101.61613			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				99.75718		101.47996			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FS2A4 SPOT										0.00	0	0
Total For FS2A4										0.00	0	0
FS2A5 On 20/08/2038 Spot Bond				99.90617		101.67741				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				99.90208		101.74550				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				99.89868		101.80223				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				99.88371		102.05183				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	63.20269	100.00000	63.04443				0.00	0	0
Total FS3A1U SPOT										0.00	0	0
Total For FS3A1U										0.00	0	0
FS3A2L On 20/02/2018 Spot Bond			100.00000	10.60365	100.00000	10.57710				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	1.77900	100.00000	1.77454				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	0.29847	100.00000	0.29772				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FS3D1U SPOT										0.00	0	0
Total For FS3D1U										0.00	0	0
FS4A1L On 20/03/2018 Spot Bond			100.00000	9.83963	100.00000	9.81579				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	1.65082	100.00000	1.64682				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	0.27696	100.00000	0.27629				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				100.76874		100.74756				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			9.33000	101.13003	9.26500	101.21658				0.00	0	100,000,000
Total GFC04 SPOT										0.00	0	100,000,000
Total For GFC04										0.00	0	100,000,000
GH31A On 25/02/2042 Spot Bond				100.55906		100.53893				0.00	3,300,000,000	1,650,000,000
Total GH31A1 SPOT										0.00	3,300,000,000	1,650,000,000
Total For GH31A1										0.00	3,300,000,000	1,650,000,000
GH31A On 25/02/2042 Spot Bond				100.57816		100.55734				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total GH31A2 SPOT										0.00	0	0
Total For GH31A2										0.00	0	0
GH31A On 25/02/2042 Spot Bond				100.58580		100.56470				0.00	0	0
Total GH31A3 SPOT										0.00	0	0
Total For GH31A3										0.00	0	0
GH31B On 25/02/2042 Spot Bond				100.63544		100.61255				0.00	0	0
Total GH31B SPOT										0.00	0	0
Total For GH31B										0.00	0	0
GH31C On 25/02/2042 Spot Bond				100.69652		100.67142				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				100.73469		100.70819				0.00	0	0
Total GH31D SPOT										0.00	0	0
Total For GH31D										0.00	0	0
GOVEX On 09/05/2047 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total GOVEX1 SPOT										0.00	0	0
Total For GOVEX1										0.00	0	0
GPT33 On 11/08/2015 Spot Bond				100.07098		100.05324				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	10.45531	100.00000	10.42998				0.00	0	0
Total GRB01U SPOT										0.00	0	0
Total For GRB01U										0.00	0	0
GRB02 On 08/12/2017 Spot Bond			100.00000	18.14308	100.00000	18.09912				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	12.87574	100.00000	12.84455				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	1.54308	100.00000	0.00000				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total GRDC1 SPOT										0.00	0	0
Total For GRDC1										0.00	0	0
GRH1A On 25/10/2017 Spot Bond				100.33648		100.31650				0.00	0	0
Total GRH1A2 SPOT										0.00	0	0
Total For GRH1A2										0.00	0	0
GRH1A On 25/10/2017 Spot Bond				100.34958		100.32883				0.00	0	0
Total GRH1A3 SPOT										0.00	0	0
Total For GRH1A3										0.00	0	0
GRH1B On 25/10/2017 Spot Bond				100.36584		100.34413				0.00	0	0
Total GRH1B SPOT										0.00	0	0
Total For GRH1B										0.00	0	0
GRH1C On 25/10/2017 Spot Bond				100.38838		100.36533				0.00	0	0
Total GRH1C SPOT										0.00	0	0
Total For GRH1C										0.00	0	0
GRH1Y On 25/10/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total GRH1YU SPOT										0.00	0	0
Total For GRH1YU										0.00	0	0
GRT02 On 13/05/2016 Spot Bond				100.51446		100.49712				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				100.62782		100.60687				0.00	0	0
Total GRT03 SPOT										0.00	0	0
Total For GRT03										0.00	0	0
GRT04 On 15/09/2016 Spot Bond				102.01827		101.99931				0.00	0	0
Total GRT04 SPOT										0.00	0	0
Total For GRT04										0.00	0	0
GRT06 On 11/12/2017 Spot Bond				101.36353		101.34207				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				99.87660		99.85587				0.00	0	0
Total GRT07 SPOT										0.00	0	0
Total For GRT07										0.00	0	0
GRT08 On 24/06/2019 Spot Bond				101.08565		101.06493				0.00	0	120,000,000
Total GRT08 SPOT										0.00	0	120,000,000
Total For GRT08										0.00	0	120,000,000
GRX01 On 30/06/2032 Spot Bond			100.00000	0.00001	100.00000	0.00001				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total GRX01U SPOT										0.00	0	0
Total For GRX01U										0.00	0	0
GSIS03 On 26/06/2015 Spot Bond				100.93022		100.91136				0.00	0	0
Total GSIS03 SPOT										0.00	0	0
Total For GSIS03										0.00	0	0
GSIZ16 On 23/09/2016 Spot Bond				101.50458		101.48310				0.00	0	0
Total GSIZ16 SPOT										0.00	0	0
Total For GSIZ16										0.00	0	0
HCH01 On 25/10/2016 Spot Bond				100.30183		100.27587				0.00	0	0
Total HCH01 SPOT										0.00	0	0
Total For HCH01										0.00	0	0
HIL01U On 21/11/2019 Spot Bond			100.00000	10.97720	100.00000	10.94972				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				100.59417		100.57464				0.00	0	0
Total HILB01 SPOT										0.00	0	0
Total For HILB01										0.00	0	0
HILB02 On 13/09/2017 Spot Bond				101.32144		101.30068				0.00	0	0
Total HILB02 SPOT										0.00	0	0
Total For HILB02										0.00	0	0
HILB03 On 02/05/2018 Spot Bond				100.23019		100.20903				0.00	0	0
Total HILB03 SPOT										0.00	0	0
Total For HILB03										0.00	0	0
HILB04 On 01/11/2019 Spot Bond				100.23283		100.21143				0.00	0	0
Total HILB04 SPOT										0.00	0	0
Total For HILB04										0.00	0	0
HILC20 On 24/06/2015 Spot Bond				100.92147		100.90375				0.00	0	0
Total HILC20 SPOT										0.00	0	0
Total For HILC20										0.00	0	0
HILC21 On 07/08/2015 Spot Bond				100.14196		100.12422				0.00	0	0
Total HILC21 SPOT										0.00	0	0
Total For HILC21										0.00	0	0
HM1B5 On 19/07/2045 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total HM1B5U SPOT										0.00	0	0
Total For HM1B5U										0.00	0	0
HM1B6 On 19/07/2045 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total HM1B6U SPOT										0.00	0	0
Total For HM1B6U										0.00	0	0
HMS1B On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HMS1B2 SPOT										0.00	0	0
Total For HMS1B2										0.00	0	0
HMS1B On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HMS1B3 SPOT										0.00	0	0
Total For HMS1B3										0.00	0	0
HMS1B On 19/07/2046 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HMS1B7 SPOT										0.00	0	0
Total For HMS1B7										0.00	0	0
HMS1B On 19/07/2015 Spot Bond				100.53652		100.51497				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			7.42116	92.23430	7.34752	92.33278				0.00	0	0
Total HMS1B9 SPOT										0.00	0	0
Total For HMS1B9										0.00	0	0
HMS1C On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HMS1C2 SPOT										0.00	0	0
Total For HMS1C2										0.00	0	0
HMS1C On 19/07/2015 Spot Bond				100.56016		100.53766				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			8.42135	104.41639	8.34789	104.41639				0.00	0	0
Total HMS1C5 SPOT										0.00	0	0
Total For HMS1C5										0.00	0	0
HMS1D On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HMS1D2 SPOT										0.00	0	0
Total For HMS1D2										0.00	0	0
HMS1D On 19/07/2015 Spot Bond				100.59052		100.56680				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			8.87162	104.41639	8.79824	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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total HMS1E2 SPOT									0.00	0	0
Total For HMS1E2									0.00	0	0
HMS1E On 19/07/2015 Spot Bond				100.62760		100.60239			0.00	0	0
Total HMS1E4 SPOT									0.00	0	0
Total For HMS1E4									0.00	0	0
HMS1F On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total HMS1F2 SPOT									0.00	0	0
Total For HMS1F2									0.00	0	0
HMS1C On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total HMS1G2 SPOT									0.00	0	0
Total For HMS1G2									0.00	0	0
HPF01 On 17/04/2016 Spot Bond				100.61377		100.59179			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				100.72905		100.70470			0.00	0	0
Total HPF03 SPOT									0.00	0	0
Total For HPF03									0.00	0	0
HPF04 On 17/02/2017 Spot Bond				100.09997		100.07950			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	109.12100	10.00000	109.09200			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			9.21000	103.43097	9.14500	103.50983			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				99.88508		99.86200			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				99.89259		99.87098			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			8.36000	108.55424	8.27500	108.89678		14,713,600,000,000.00	1,760,000,000	1,580,000,000	
Total HWAY20 SPOT								14,713,600,000,000.00	1,760,000,000	1,580,000,000	
Total For HWAY20								14,713,600,000,000.00	1,760,000,000	1,580,000,000	
HWAY2 On 07/12/2023 Spot Bond			1.75000	285.90053	1.73000	286.22841		0.00	0	1,800,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total HWAY23 SPOT									0.00	0	1,800,000,000
Total For HWAY23									0.00	0	1,800,000,000
HWAY2 On 07/12/2024 Spot Bond			1.75000	292.80079	1.73000	293.17654			0.00	0	0
Total HWAY24 SPOT									0.00	0	0
Total For HWAY24									0.00	0	0
HWAY3 On 31/07/2034 Spot Bond			9.70500	98.70139	9.59000	99.64603		29,697,300,000,000.00	3,060,000,000	2,243,600,000	
Total HWAY34 SPOT								29,697,300,000,000.00	3,060,000,000	2,243,600,000	
Total For HWAY34								29,697,300,000,000.00	3,060,000,000	2,243,600,000	
HWAY3 On 31/07/2035 Spot Bond			9.74500	98.29329	9.63000	99.24862		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	36.63574	100.00000	36.54699		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	88.17487	100.00000	87.96494		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	40.33938	100.00000	40.24057		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	25.88782	100.00000	25.82300		0.00	0	0	
Total HWF06U SPOT								0.00	0	0	
Total For HWF06U								0.00	0	0	
HWY02 On 25/11/2020 Spot Bond			10.00000	109.12100	10.00000	109.09200		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			1.36000	122.10833	1.36000	122.07895		177,973,960,840,000.00	130,863,206,500	107,227,728,900	
Total I2025 SPOT								177,973,960,840,000.00	130,863,206,500	107,227,728,900	
Total For I2025								177,973,960,840,000.00	130,863,206,500	107,227,728,900	
I2038 On 31/01/2038 Spot Bond			1.57000	130.39105	1.57000	130.35891		134,287,433,133,000.00	85,533,396,900	111,686,122,800	
Total I2038 SPOT								134,287,433,133,000.00	85,533,396,900	111,686,122,800	
Total For I2038								134,287,433,133,000.00	85,533,396,900	111,686,122,800	
I2046 On 31/03/2046 Spot Bond			1.65000	130.69751	1.65000	130.66509		170,080,938,885,000.00	103,079,356,900	113,976,753,700	
Total I2046 SPOT								170,080,938,885,000.00	103,079,356,900	113,976,753,700	
Total For I2046								170,080,938,885,000.00	103,079,356,900	113,976,753,700	
I2050 On 31/12/2050 Spot Bond			1.67000	141.23035	1.67000	141.19516		37,082,405,611,000.00	22,205,033,300	42,281,133,460	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total I2050 SPOT										37,082,405,611,000.00	22,205,033,300	42,281,133,460
Total For I2050										37,082,405,611,000.00	22,205,033,300	42,281,133,460
IBL14 On 28/06/2015 Spot Bond				101.13117		101.11249				0.00	0	90,000,000
Total IBL14 SPOT										0.00	0	90,000,000
Total For IBL14										0.00	0	90,000,000
IBL21 On 15/03/2016 Spot Bond			8.09000	102.67924	8.01500	102.71742				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			8.08000	106.38746	8.01500	106.53161				0.00	0	0
Total IBL22 SPOT										0.00	0	0
Total For IBL22										0.00	0	0
IBL28 On 18/08/2016 Spot Bond			7.91000	102.36929	7.83500	102.43651				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				100.22854		100.20752				0.00	0	0
Total IBL33 SPOT										0.00	0	0
Total For IBL33										0.00	0	0
IBL34 On 31/01/2017 Spot Bond			1.30000	130.97269	1.30000	130.94138				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			1.91000	134.90382	1.91000	134.86932				0.00	0	0
Total IBL36 SPOT										0.00	0	0
Total For IBL36										0.00	0	0
IBL38 On 02/04/2017 Spot Bond				101.50842		101.48888				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			8.20000	102.43873	8.13500	102.58204				0.00	0	0
Total IBL39 SPOT										0.00	0	0
Total For IBL39										0.00	0	0
IBL40 On 15/06/2015 Spot Bond				101.25253		101.23397				0.00	0	90,000,000
Total IBL40 SPOT										0.00	0	90,000,000
Total For IBL40										0.00	0	90,000,000
IBL42 On 15/06/2017 Spot Bond				102.02315		102.00395				0.00	0	0
Total IBL42 SPOT										0.00	0	0
Total For IBL42										0.00	0	0
IBL43 On 15/11/2015 Spot Bond				100.06896		100.05114				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IBL43 SPOT										0.00	0	0
Total For IBL43										0.00	0	0
IBL43/J On 25/11/2020 Spot Bond			10.00000	109.12100	10.00000	109.09200				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			8.78000	100.80821	8.70500	101.00903				0.00	0	0
Total IBL45 SPOT										0.00	0	0
Total For IBL45										0.00	0	0
IBL46 On 15/01/2020 Spot Bond			9.24000	94.97480	9.15500	95.25394		43,243,200,000,000.00		4,680,000,000	2,341,100,000	
Total IBL46 SPOT								13,243,200,000,000.00		4,680,000,000	2,341,100,000	
Total For IBL46								13,243,200,000,000.00		4,680,000,000	2,341,100,000	
IBL48 On 19/03/2016 Spot Bond				101.16035		101.14107				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			8.87000	97.01723	8.80500	97.15293				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			9.29000	101.76679	9.20500	102.08602				0.00	0	0
Total IBL50 SPOT										0.00	0	0
Total For IBL50										0.00	0	0
IBL52 On 31/07/2016 Spot Bond				100.20719		100.18719				0.00	0	0
Total IBL52 SPOT										0.00	0	0
Total For IBL52										0.00	0	0
IBL53 On 31/07/2018 Spot Bond				99.32588		99.30355				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			7.85000	101.38440	7.77500	101.44799				0.00	0	0
Total IBL54 SPOT										0.00	0	0
Total For IBL54										0.00	0	0
IBL55 On 31/07/2018 Spot Bond			8.56000	101.06810	8.48500	101.25056				0.00	0	0
Total IBL55 SPOT										0.00	0	0
Total For IBL55										0.00	0	0
IBL56 On 31/01/2019 Spot Bond				100.33191		100.30957				0.00	0	0
Total IBL56 SPOT										0.00	0	0
Total For IBL56										0.00	0	0
IBL57 On 13/02/2017 Spot Bond				100.03495		100.01744				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IBL57 SPOT										0.00	0	0
Total For IBL57										0.00	0	0
IBL58 On 13/02/2017 Spot Bond			7.85000	103.19643	7.78500	103.27993				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			8.52000	104.37006	8.44500	104.58692				0.00	0	0
Total IBL59 SPOT										0.00	0	0
Total For IBL59										0.00	0	0
IBL60 On 17/02/2024 Spot Bond			9.62500	106.10711	9.53500	106.61920				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				100.89788		100.87806				0.00	0	0
Total IBL61 SPOT										0.00	0	0
Total For IBL61										0.00	0	0
IBL62 On 24/04/2017 Spot Bond				100.41272		100.39302				0.00	0	0
Total IBL62 SPOT										0.00	0	0
Total For IBL62										0.00	0	0
IBL63 On 29/07/2017 Spot Bond				100.21762		100.19740				0.00	0	0
Total IBL63 SPOT										0.00	0	0
Total For IBL63										0.00	0	0
IBL64 On 29/07/2019 Spot Bond				100.32492		100.30449				0.00	0	0
Total IBL64 SPOT										0.00	0	0
Total For IBL64										0.00	0	0
IBL65 On 29/07/2021 Spot Bond				100.33133		100.31050				0.00	0	0
Total IBL65 SPOT										0.00	0	0
Total For IBL65										0.00	0	0
IBL66 On 12/03/2018 Spot Bond				101.31602		101.29572				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			2.64000	129.05696	2.64000	129.02139				0.00	0	0
Total IBL67 SPOT										0.00	0	0
Total For IBL67										0.00	0	0
IDC01L On 08/11/2026 Spot Bond			100.00000	0.00905	100.00000	0.00903				0.00	0	0
Total IDC01U SPOT										0.00	0	0
Total For IDC01U										0.00	0	0
IDCG01 On 22/10/2016 Spot Bond				100.51690		100.49752				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IDCG01 SPOT										0.00	0	0
Total For IDCG01										0.00	0	0
IDCG02 On 22/10/2018 Spot Bond				100.46756		100.44722				0.00	0	0
Total IDCG02 SPOT										0.00	0	0
Total For IDCG02										0.00	0	0
IDCG03 On 22/10/2020 Spot Bond			8.87000	98.26648	8.78000	98.62067				0.00	0	0
Total IDCG03 SPOT										0.00	0	0
Total For IDCG03										0.00	0	0
IDCG04 On 24/11/2017 Spot Bond				101.61986		101.60025				0.00	0	0
Total IDCG04 SPOT										0.00	0	0
Total For IDCG04										0.00	0	0
IDCG05 On 24/11/2019 Spot Bond				101.67444		101.65414				0.00	0	0
Total IDCG05 SPOT										0.00	0	0
Total For IDCG05										0.00	0	0
IDCG06 On 24/11/2024 Spot Bond			9.91500	102.31531	9.81000	102.91903				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	101.42892	5.00000	101.41508				0.00	0	0
Total IDCP03 SPOT										0.00	0	0
Total For IDCP03										0.00	0	0
IDCP04 On 19/10/2017 Spot Bond			5.00000	100.35144	5.00000	100.33790				0.00	0	0
Total IDCP04 SPOT										0.00	0	0
Total For IDCP04										0.00	0	0
IDCP05 On 14/03/2018 Spot Bond			4.00000	100.66949	4.00000	100.65866				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	100.30345	4.00000	100.29260				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	43.83939	100.00000	43.73202				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	43.66672	100.00000	43.55977				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	43.66672	100.00000	43.55977				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IDW03U SPOT										0.00	0	0
Total For IDW03U										0.00	0	0
IFM01 On 31/03/2016 Spot Bond			9.20000	104.23186	9.20000	104.20625				0.00	0	0
Total IFM01 SPOT										0.00	0	0
Total For IFM01										0.00	0	0
IHL03 On 17/05/2017 Spot Bond				99.93393		99.91178				0.00	0	0
Total IHL03 SPOT										0.00	0	0
Total For IHL03										0.00	0	0
IKH1D On 09/12/2028 Spot Bond			100.00000	8.47688	100.00000	8.45634				0.00	0	0
Total IKH1D SPOT										0.00	0	0
Total For IKH1D										0.00	0	0
IN09 On 01/02/2016 Spot Bond				99.94894		99.92097				0.00	0	0
Total IN09 SPOT										0.00	0	0
Total For IN09										0.00	0	0
IN191U On 16/05/2017 Spot Bond			100.00000	16.73520	100.00000	16.69330				0.00	0	0
Total IN191U SPOT										0.00	0	0
Total For IN191U										0.00	0	0
IN253U On 04/07/2015 Spot Bond			100.00000	89.95271	100.00000	89.73648				0.00	0	0
Total IN253U SPOT										0.00	0	0
Total For IN253U										0.00	0	0
IN269U On 25/07/2017 Spot Bond			100.00000	14.09642	100.00000	14.06189				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	19.78656	100.00000	19.73863				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	1.49518	100.00000	1.49232				0.00	0	0
Total IN276U SPOT										0.00	0	0
Total For IN276U										0.00	0	0
IN277U On 30/06/2021 Spot Bond			100.00000	9.30252	100.00000	9.27973				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	10.55965	100.00000	10.53322				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	10.23554	100.00000	10.21047				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IN286U SPOT										0.00	0	0
Total For IN286U										0.00	0	0
IN290U On 31/12/2016 Spot Bond			100.00000	30.00764	100.00000	29.93415				0.00	0	0
Total IN290U SPOT										0.00	0	0
Total For IN290U										0.00	0	0
IN291U On 09/07/2015 Spot Bond			100.00000	86.90476	100.00000	86.69834				0.00	0	0
Total IN291U SPOT										0.00	0	0
Total For IN291U										0.00	0	0
IN294U On 13/08/2015 Spot Bond			100.00000	80.21978	100.00000	80.04386				0.00	0	0
Total IN294U SPOT										0.00	0	0
Total For IN294U										0.00	0	0
IN295U On 19/08/2015 Spot Bond			100.00000	79.17570	100.00000	79.00433				0.00	0	0
Total IN295U SPOT										0.00	0	0
Total For IN295U										0.00	0	0
IN299U On 30/06/2015 Spot Bond			100.00000	90.07891	100.00000	89.44006				0.00	0	0
Total IN299U SPOT										0.00	0	0
Total For IN299U										0.00	0	0
IN300U On 30/06/2015 Spot Bond			100.00000	90.12320	100.00000	89.48403				0.00	0	0
Total IN300U SPOT										0.00	0	0
Total For IN300U										0.00	0	0
IN521U On 19/05/2015 Spot Bond			100.00000	98.91599	100.00000	98.64865				0.00	0	0
Total IN521U SPOT										0.00	0	0
Total For IN521U										0.00	0	0
IN528U On 07/07/2015 Spot Bond			100.00000	87.32057	100.00000	87.11217				0.00	0	0
Total IN528U SPOT										0.00	0	0
Total For IN528U										0.00	0	0
IN534U On 20/10/2015 Spot Bond			100.00000	82.10287	100.00000	81.86211				0.00	0	0
Total IN534U SPOT										0.00	0	0
Total For IN534U										0.00	0	0
IN546U On 10/11/2015 Spot Bond			100.00000	77.32410	100.00000	77.11284			250,000,000,000,000.00	12,500,000,000	12,500,000,000	
Total IN546U SPOT									50,000,000,000,000.00	12,500,000,000	12,500,000,000	
Total For IN546U									50,000,000,000,000.00	12,500,000,000	12,500,000,000	
IN700U On 18/08/2015 Spot Bond			100.00000	79.34783	100.00000	100.00000			0.00	0	0	
Total IN700U SPOT									0.00	0	0	
Total For IN700U									0.00	0	0	
INA520 On 12/05/2015 Spot Bond			6.30000	99.94825	6.30000	99.96549			0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total INA520 SPOT									0.00	0	0
Total For INA520									0.00	0	0
INA522 On 26/05/2015 Spot Bond			6.40000	99.75512	6.40000	99.73768			0.00	0	0
Total INA522 SPOT									0.00	0	0
Total For INA522									0.00	0	0
INA523 On 03/06/2015 Spot Bond			6.40000	99.61573	6.40000	99.59833			0.00	0	0
Total INA523 SPOT									0.00	0	0
Total For INA523									0.00	0	0
INA524 On 09/06/2015 Spot Bond			6.40000	99.51144	6.40000	99.49408			0.00	0	0
Total INA524 SPOT									0.00	0	0
Total For INA524									0.00	0	0
INA529 On 14/07/2015 Spot Bond			6.45000	98.89897	6.55000	98.86455			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			6.60000	98.75007	6.55000	98.74192			0.00	0	0
Total INA530 SPOT									0.00	0	0
Total For INA530									0.00	0	0
INA531 On 28/07/2015 Spot Bond			6.60000	98.62679	6.55000	98.61960			0.00	0	0
Total INA531 SPOT									0.00	0	0
Total For INA531									0.00	0	0
INA533 On 11/08/2015 Spot Bond			6.60000	98.38116	100.00000	100.00000		72,600,000,000,000.00	11,000,000,000	10,600,000,000	
Total INA533 SPOT								'2,600,000,000,000.00	11,000,000,000	10,600,000,000	
Total For INA533								'2,600,000,000,000.00	11,000,000,000	10,600,000,000	
ING114 On 31/12/2015 Spot Bond				101.16008		101.13437		0.00	0	0	
Total ING114 SPOT								0.00	0	0	
Total For ING114								0.00	0	0	
ING115 On 31/03/2016 Spot Bond			10.92741	102.03542	10.87563	102.03088		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			10.92741	101.38505	10.87563	101.38054		0.00	0	0	
Total ING116 SPOT								0.00	0	0	
Total For ING116								0.00	0	0	
ING132 On 22/12/2018 Spot Bond				101.27174		101.24790		0.00	0	0	
Total ING132 SPOT								0.00	0	0	
Total For ING132								0.00	0	0	
ING138 On 22/03/2017 Spot Bond				101.24769		101.22430		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ING138 SPOT										0.00	0	0
Total For ING138										0.00	0	0
ING153 On 03/04/2017 Spot Bond			6.50000	100.73674	6.50000	100.71914				0.00	0	0
Total ING153 SPOT										0.00	0	0
Total For ING153										0.00	0	0
ING161 On 20/03/2017 Spot Bond				101.34493		101.32052				0.00	0	0
Total ING161 SPOT										0.00	0	0
Total For ING161										0.00	0	0
ING196 On 30/06/2027 Spot Bond				93.36489		93.36489				0.00	0	0
Total ING196 SPOT										0.00	0	0
Total For ING196										0.00	0	0
ING204 On 13/12/2015 Spot Bond				101.21689		101.19629				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				100.61129		100.59195				0.00	0	0
Total ING211 SPOT										0.00	0	0
Total For ING211										0.00	0	0
ING211 On 25/11/2020 Spot Bond			10.00000	109.12100	10.00000	109.09200				0.00	0	0
Total ING211/JIBAR SPOT										0.00	0	0
Total For ING211/JIBAR										0.00	0	0
ING228 On 22/09/2018 Spot Bond				101.22287		101.19944				0.00	0	0
Total ING228 SPOT										0.00	0	0
Total For ING228										0.00	0	0
ING232 On 04/10/2018 Spot Bond				103.31869		103.29733				0.00	0	0
Total ING232 SPOT										0.00	0	0
Total For ING232										0.00	0	0
ING274 On 28/05/2015 Spot Bond				99.77346		99.75608				0.00	0	0
Total ING274 SPOT										0.00	0	0
Total For ING274										0.00	0	0
ING292 On 15/07/2015 Spot Bond				100.54249		100.52417				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				97.84200		97.82371				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				97.70097		97.68257				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ING298 SPOT										0.00	0	0
Total For ING298										0.00	0	0
ING301 On 12/10/2015 Spot Bond			100.00000	70.87379	100.00000	70.73643				0.00	0	0
Total ING301 SPOT										0.00	0	0
Total For ING301										0.00	0	0
INLV01 On 12/08/2024 Spot Bond				100.03393		100.05223				0.00	0	0
Total INLV01 SPOT										0.00	0	0
Total For INLV01										0.00	0	0
IP274U On 14/07/2015 Spot Bond			100.00000	85.88235	100.00000	85.68075				0.00	0	0
Total IP274U SPOT										0.00	0	0
Total For IP274U										0.00	0	0
IPF01/J On 25/11/2020 Spot Bond			10.00000	109.12100	10.00000	109.09200				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				100.67830		100.65710				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				100.68696		100.66548				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			8.60000	101.10202	8.52500	101.20916				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				100.91379		100.89314				0.00	0	0
Total IPF07 SPOT										0.00	0	0
Total For IPF07										0.00	0	0
IPF08 On 01/07/2018 Spot Bond				100.93532		100.91418				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				100.94970		100.92822				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				100.61951		100.59883				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				100.65043		100.62872				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IPF11 SPOT										0.00	0	0
Total For IPF11										0.00	0	0
IPF12 On 15/04/2018 Spot Bond				100.63176		100.61067				0.00	0	0
Total IPF12 SPOT										0.00	0	0
Total For IPF12										0.00	0	0
IPFC06 On 15/07/2015 Spot Bond				100.53326		100.51548				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			9.62000	98.75188	9.53000	99.12836		35,594,000,000,000.00		3,700,000,000	1,850,000,000	
Total IPL10 SPOT								35,594,000,000,000.00		3,700,000,000	1,850,000,000	
Total For IPL10								35,594,000,000,000.00		3,700,000,000	1,850,000,000	
IPL5 On 28/09/2015 Spot Bond				101.34892		101.32903				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			8.77000	103.37494	8.70500	103.48947		23,679,000,000,000.00		2,700,000,000	1,350,000,000	
Total IPL6 SPOT								23,679,000,000,000.00		2,700,000,000	1,350,000,000	
Total For IPL6								23,679,000,000,000.00		2,700,000,000	1,350,000,000	
IPL7 On 05/04/2018 Spot Bond				100.80055		100.77957				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				100.76053		100.73882				0.00	0	0
Total IPL8 SPOT										0.00	0	0
Total For IPL8										0.00	0	0
IPL9 On 20/05/2021 Spot Bond				99.16782		99.14560				0.00	0	0
Total IPL9 SPOT										0.00	0	0
Total For IPL9										0.00	0	0
IV013 On 22/06/2015 Spot Bond				101.29377		101.26951				0.00	0	0
Total IV013 SPOT										0.00	0	0
Total For IV013										0.00	0	0
IV014 On 22/06/2015 Spot Bond			8.28500	104.37224	8.23500	104.35428				0.00	0	0
Total IV014 SPOT										0.00	0	0
Total For IV014										0.00	0	0
IV015 On 20/09/2022 Spot Bond				102.71990		102.69861				0.00	0	5,230,000,000
Total IV015 SPOT										0.00	0	5,230,000,000
Total For IV015										0.00	0	5,230,000,000
IV016 On 06/12/2021 Spot Bond				101.70976		101.68503				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IV016 SPOT										0.00	0	0
Total For IV016										0.00	0	0
IV017 On 31/01/2022 Spot Bond			3.19000	127.27513	3.19000	127.23815				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			3.37000	149.85869	3.37000	149.81455				0.00	0	0
Total IV019 SPOT										0.00	0	0
Total For IV019										0.00	0	0
IV022 On 02/04/2022 Spot Bond				101.02130		100.99762				0.00	0	0
Total IV022 SPOT										0.00	0	0
Total For IV022										0.00	0	0
IV023 On 11/07/2022 Spot Bond				100.76072		100.73693				0.00	0	0
Total IV023 SPOT										0.00	0	0
Total For IV023										0.00	0	0
IV024 On 27/07/2022 Spot Bond				100.61179		100.58773				0.00	0	0
Total IV024 SPOT										0.00	0	0
Total For IV024										0.00	0	0
IV025 On 12/09/2019 Spot Bond				101.51622		101.49274				0.00	0	0
Total IV025 SPOT										0.00	0	0
Total For IV025										0.00	0	0
IV026 On 27/09/2024 Spot Bond				101.15598		101.13246				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			3.36000	108.69210	3.36000	108.66000				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			3.36000	108.69210	3.36000	108.66000				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				101.62006		101.59460				0.00	0	0
Total IV031 SPOT										0.00	0	0
Total For IV031										0.00	0	0
IV032 On 14/08/2023 Spot Bond				100.02282		99.99974				0.00	0	0
Total IV032 SPOT										0.00	0	0
Total For IV032										0.00	0	0
IV08 On 30/04/2018 Spot Bond			10.32000	109.06901	10.24500	109.23691				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IV08 SPOT										0.00	0	0
Total For IV08										0.00	0	0
IV09 On 30/04/2018 Spot Bond				102.31158		102.28804				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			3.47000	144.04763	3.47000	144.00481				0.00	0	0
Total IV19A SPOT										0.00	0	0
Total For IV19A										0.00	0	0
IV520U On 14/05/2015 Spot Bond			100.00000	99.72678	100.00000	100.00000				0.00	0	0
Total IV520U SPOT										0.00	0	0
Total For IV520U										0.00	0	0
IV531U On 30/07/2015 Spot Bond			100.00000	82.76644	100.00000	82.57919				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	80.21978	100.00000	80.04386				0.00	0	0
Total IV533U SPOT										0.00	0	0
Total For IV533U										0.00	0	0
IVA520 On 14/05/2015 Spot Bond			6.30000	99.98274	6.30000	99.86211				0.00	0	0
Total IVA520 SPOT										0.00	0	0
Total For IVA520										0.00	0	0
IVA521 On 21/05/2015 Spot Bond			6.40000	99.61573	6.40000	99.61573				0.00	0	0
Total IVA521 SPOT										0.00	0	0
Total For IVA521										0.00	0	0
IVA522 On 28/05/2015 Spot Bond			6.40000	99.49408	6.40000	99.49408				0.00	0	0
Total IVA522 SPOT										0.00	0	0
Total For IVA522										0.00	0	0
IVA523 On 04/06/2015 Spot Bond			6.40000	99.37273	6.40000	99.37273				0.00	0	0
Total IVA523 SPOT										0.00	0	0
Total For IVA523										0.00	0	0
IVA524 On 11/06/2015 Spot Bond			6.40000	99.25167	6.40000	99.25167				0.00	0	0
Total IVA524 SPOT										0.00	0	0
Total For IVA524										0.00	0	0
IVA528 On 09/07/2015 Spot Bond			6.45000	98.76089	6.55000	98.74192				0.00	0	0
Total IVA528 SPOT										0.00	0	0
Total For IVA528										0.00	0	0
IVA529 On 16/07/2015 Spot Bond			6.45000	98.64038	6.55000	98.61960				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IVA529 SPOT										0.00	0	0
Total For IVA529										0.00	0	0
IVA530 On 23/07/2015 Spot Bond			6.60000	98.48628	6.55000	98.49757				0.00	0	0
Total IVA530 SPOT										0.00	0	0
Total For IVA530										0.00	0	0
IVA531 On 30/07/2015 Spot Bond			6.60000	98.59163	6.55000	98.58470				0.00	0	0
Total IVA531 SPOT										0.00	0	0
Total For IVA531										0.00	0	0
IVC002 On 12/02/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total IVC002 SPOT										0.00	0	0
Total For IVC002										0.00	0	0
IVC005 On 27/07/2015 Spot Bond				100.53214		100.51292				0.00	0	0
Total IVC005 SPOT										0.00	0	0
Total For IVC005										0.00	0	0
IVC005 On 25/11/2020 Spot Bond			10.00000	109.12100	10.00000	109.09200				0.00	0	0
Total IVC005/JIBAR SPOT										0.00	0	0
Total For IVC005/JIBAR										0.00	0	0
IVC006 On 28/01/2016 Spot Bond				100.54819		100.52870				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				100.76455		100.74452				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				99.91035		99.89223				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				99.85414		99.83306				0.00	0	0
Total IVC015 SPOT										0.00	0	0
Total For IVC015										0.00	0	0
IVC016 On 31/05/2017 Spot Bond				101.54171		101.52107				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				100.67839		100.65720				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				100.68272		100.66139				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IVC018 SPOT										0.00	0	0
Total For IVC018										0.00	0	0
IVC019 On 12/07/2017 Spot Bond				100.69138		100.66977				0.00	0	0
Total IVC019 SPOT										0.00	0	0
Total For IVC019										0.00	0	0
IVC020 On 12/07/2016 Spot Bond				100.65241		100.63203				0.00	0	0
Total IVC020 SPOT										0.00	0	0
Total For IVC020										0.00	0	0
IVC021 On 19/07/2017 Spot Bond				100.53315		100.51173				0.00	0	0
Total IVC021 SPOT										0.00	0	0
Total For IVC021										0.00	0	0
IVC022 On 29/07/2016 Spot Bond				100.34002		100.31865				0.00	0	0
Total IVC022 SPOT										0.00	0	0
Total For IVC022										0.00	0	0
IVC023 On 19/09/2016 Spot Bond				101.21228		101.19121				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				99.99985		99.98112				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				101.49486		101.47629				0.00	0	0
Total IVC025 SPOT										0.00	0	0
Total For IVC025										0.00	0	0
IVC026 On 26/02/2016 Spot Bond				101.47994		101.46156				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				100.82825		100.80660				0.00	0	0
Total IVC027 SPOT										0.00	0	0
Total For IVC027										0.00	0	0
IVC029 On 24/04/2017 Spot Bond				100.43256		100.41191				0.00	0	0
Total IVC029 SPOT										0.00	0	0
Total For IVC029										0.00	0	0
IVC032 On 19/06/2016 Spot Bond				101.12705		101.10749				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				100.97984		100.95864				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IVC033 SPOT										0.00	0	0
Total For IVC033										0.00	0	0
IVC034 On 30/06/2021 Spot Bond				101.00477		100.98303				0.00	0	0
Total IVC034 SPOT										0.00	0	0
Total For IVC034										0.00	0	0
IVC035 On 30/06/2019 Spot Bond				101.00477		100.98303				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			9.12000	103.60957	9.04500	103.84117				0.00	0	0
Total IVC036 SPOT										0.00	0	0
Total For IVC036										0.00	0	0
IVC037 On 16/07/2019 Spot Bond			100.00000	15.20837	100.00000	15.17434				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	10.55996	100.00000	10.53410				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				100.55187		100.53213				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			9.29000	103.11959	9.20000	103.51268				0.00	0	0
Total IVC040 SPOT										0.00	0	0
Total For IVC040										0.00	0	0
IVC041 On 29/07/2017 Spot Bond				100.34631		100.32453				0.00	0	0
Total IVC041 SPOT										0.00	0	0
Total For IVC041										0.00	0	0
IVC042 On 14/08/2015 Spot Bond				100.01862		99.99996				0.00	0	0
Total IVC042 SPOT										0.00	0	0
Total For IVC042										0.00	0	0
IVC043 On 15/09/2015 Spot Bond				101.17757		101.15820				0.00	0	0
Total IVC043 SPOT										0.00	0	0
Total For IVC043										0.00	0	0
IVC044 On 16/10/2015 Spot Bond				104.07548		104.05616				0.00	0	0
Total IVC044 SPOT										0.00	0	0
Total For IVC044										0.00	0	0
IVC045 On 24/10/2015 Spot Bond				100.41548		100.39565				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IVC045 SPOT										0.00	0	0
Total For IVC045										0.00	0	0
IVC046 On 24/10/2017 Spot Bond				101.43477		101.41571				0.00	0	0
Total IVC046 SPOT										0.00	0	0
Total For IVC046										0.00	0	0
IVC047 On 27/10/2015 Spot Bond			7.08500	100.52052	7.03500	100.52376				0.00	0	0
Total IVC047 SPOT										0.00	0	0
Total For IVC047										0.00	0	0
IVC048 On 06/11/2017 Spot Bond				100.20012		100.17744				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				99.87673		99.85599				0.00	0	0
Total IVC049 SPOT										0.00	0	0
Total For IVC049										0.00	0	0
IVC050 On 03/12/2017 Spot Bond				101.60039		101.57849				0.00	0	0
Total IVC050 SPOT										0.00	0	0
Total For IVC050										0.00	0	0
IVC051 On 03/02/2018 Spot Bond				100.24365		100.22123				0.00	0	0
Total IVC051 SPOT										0.00	0	0
Total For IVC051										0.00	0	0
IVC052 On 10/02/2016 Spot Bond				100.08126		100.01059				0.00	0	0
Total IVC052 SPOT										0.00	0	0
Total For IVC052										0.00	0	0
IVC053 On 11/02/2018 Spot Bond				100.08843		100.01597				0.00	0	0
Total IVC053 SPOT										0.00	0	0
Total For IVC053										0.00	0	0
IVC054 On 03/03/2016 Spot Bond				101.49106		101.47069				0.00	0	0
Total IVC054 SPOT										0.00	0	0
Total For IVC054										0.00	0	0
IVC055 On 26/03/2020 Spot Bond				101.11883		101.09658				0.00	0	0
Total IVC055 SPOT										0.00	0	0
Total For IVC055										0.00	0	0
IVC056 On 29/04/2016 Spot Bond				100.32923		100.30853				0.00	0	0
Total IVC056 SPOT										0.00	0	0
Total For IVC056										0.00	0	0
JAS01 On 31/01/2018 Spot Bond				100.38612		100.36014				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total JAS01 SPOT										0.00	0	0
Total For JAS01										0.00	0	0
JDG01 On 30/10/2015 Spot Bond				100.32998		100.30783				0.00	0	0
Total JDG01 SPOT										0.00	0	0
Total For JDG01										0.00	0	0
JDG03 On 15/04/2016 Spot Bond				100.46826		100.44623				0.00	0	0
Total JDG03 SPOT										0.00	0	0
Total For JDG03										0.00	0	0
JDG03L On 21/02/2016 Spot Bond			100.00000	63.04443	100.00000	62.88656				0.00	0	0
Total JDG03U SPOT										0.00	0	0
Total For JDG03U										0.00	0	0
JDG04 On 15/04/2018 Spot Bond				101.00663		100.98477				0.00	0	0
Total JDG04 SPOT										0.00	0	0
Total For JDG04										0.00	0	0
KAP001 On 13/06/2017 Spot Bond				101.55373		101.34291				0.00	0	1,500,000,000
Total KAP001 SPOT										0.00	0	1,500,000,000
Total For KAP001										0.00	0	1,500,000,000
KAP002 On 13/06/2019 Spot Bond				101.41408		101.39183				0.00	0	0
Total KAP002 SPOT										0.00	0	0
Total For KAP002										0.00	0	0
KAP003 On 06/06/2019 Spot Bond				101.55539		101.53281				0.00	0	0
Total KAP003 SPOT										0.00	0	0
Total For KAP003										0.00	0	0
KCF03L On 30/10/2015 Spot Bond			100.00000	82.72727	100.00000	82.53968				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				101.74113		101.71703				0.00	0	0
Total KSB007 SPOT										0.00	0	0
Total For KSB007										0.00	0	0
KSB008 On 01/11/2017 Spot Bond				100.28493		100.25879				0.00	0	0
Total KSB008 SPOT										0.00	0	0
Total For KSB008										0.00	0	0
KW01 On 31/10/2027 Spot Bond			8.56500	137.89239	8.46000	138.86486				0.00	0	0
Total KW01 SPOT										0.00	0	0
Total For KW01										0.00	0	0
LBK03 On 01/10/2016 Spot Bond				101.05270		101.03282				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total LBK03 SPOT									0.00	0	0
Total For LBK03									0.00	0	0
LBK05 On 28/02/2019 Spot Bond				101.17291		101.15148			0.00	0	0
Total LBK05 SPOT									0.00	0	0
Total For LBK05									0.00	0	0
LBK06 On 06/03/2017 Spot Bond				101.54829		101.52812			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				101.12040		101.09996			0.00	0	0
Total LBK07 SPOT									0.00	0	0
Total For LBK07									0.00	0	0
LBK08 On 30/10/2019 Spot Bond				100.69704		100.67560			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			10.24000	102.25095	10.15500	102.52170			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	102.09076	9.71000	102.06402			0.00	0	0
Total LBK12U SPOT									0.00	0	0
Total For LBK12U									0.00	0	0
LEW01 On 31/10/2016 Spot Bond				100.31909		100.29760			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			8.80000	99.64678	8.73500	99.75162		57,376,000,000,000.00	6,520,000,000	3,260,000,000	
Total LGL02 SPOT								57,376,000,000,000.00	6,520,000,000	3,260,000,000	
Total For LGL02								57,376,000,000,000.00	6,520,000,000	3,260,000,000	
LGL03 On 03/04/2018 Spot Bond			8.93000	97.64343	8.86500	97.77943		25,004,000,000,000.00	2,800,000,000	700,000,000	
Total LGL03 SPOT								25,004,000,000,000.00	2,800,000,000	700,000,000	
Total For LGL03								25,004,000,000,000.00	2,800,000,000	700,000,000	
LGL04 On 14/08/2020 Spot Bond			9.91000	99.25691	9.82500	99.56664		11,495,600,000,000.00	1,160,000,000	580,000,000	
Total LGL04 SPOT								11,495,600,000,000.00	1,160,000,000	580,000,000	
Total For LGL04								11,495,600,000,000.00	1,160,000,000	580,000,000	
LGL05 On 12/12/2021 Spot Bond				101.51603		101.49256		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				101.92071		101.89028		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total LHL01 SPOT									0.00	0	0
Total For LHL01									0.00	0	0
LHL02 On 13/12/2015 Spot Bond			8.10500	105.92436	8.05500	105.92960		16,858,400,000,000.00	2,080,000,000	1,040,000,000	
Total LHL02 SPOT								16,858,400,000,000.00	2,080,000,000	1,040,000,000	
Total For LHL02								16,858,400,000,000.00	2,080,000,000	1,040,000,000	
LHL03 On 13/12/2016 Spot Bond				102.09160		102.05840		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				99.71662		102.32545		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				99.90069		99.88069		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				99.88678		99.86415		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				99.87858		99.85432		0.00	0	0	
Total LRFC1 SPOT								0.00	0	0	
Total For LRFC1								0.00	0	0	
MAQ06 On 13/11/2015 Spot Bond				100.03783		100.01892		0.00	0	0	
Total MAQ062 SPOT								0.00	0	0	
Total For MAQ062								0.00	0	0	
MAQ06 On 14/12/2015 Spot Bond				101.14381		101.12446		0.00	0	0	
Total MAQ065 SPOT								0.00	0	0	
Total For MAQ065								0.00	0	0	
MAQ06 On 09/06/2015 Spot Bond				99.56476		99.54735		0.00	0	0	
Total MAQ068 SPOT								0.00	0	0	
Total For MAQ068								0.00	0	0	
MAQ06 On 09/07/2015 Spot Bond				99.04230		99.02488		0.00	0	0	
Total MAQ069 SPOT								0.00	0	0	
Total For MAQ069								0.00	0	0	
MAQ07 On 30/07/2015 Spot Bond				98.68971		98.67247		0.00	0	0	
Total MAQ070 SPOT								0.00	0	0	
Total For MAQ070								0.00	0	0	
MAQ07 On 11/08/2015 Spot Bond				98.46285		99.94760		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total MAQ071 SPOT										0.00	0	0
Total For MAQ071										0.00	0	0
MAQ0A On 28/02/2018 Spot Bond				101.30106		101.28983				0.00	0	0
Total MAQ0A1 SPOT										0.00	0	0
Total For MAQ0A1										0.00	0	0
MAQ0A On 31/08/2017 Spot Bond				101.31081		101.29944				0.00	0	0
Total MAQ0A2 SPOT										0.00	0	0
Total For MAQ0A2										0.00	0	0
MAQNC On 28/03/2017 Spot Bond				101.19421		101.16719				0.00	0	0
Total MAQN01 SPOT										0.00	0	0
Total For MAQN01										0.00	0	0
MBF02 On 01/10/2015 Spot Bond				100.98130		100.96213				0.00	0	0
Total MBF029 SPOT										0.00	0	0
Total For MBF029										0.00	0	0
MBF03 On 01/10/2017 Spot Bond				101.66364		101.64464				0.00	0	50,000,000
Total MBF030 SPOT										0.00	0	50,000,000
Total For MBF030										0.00	0	50,000,000
MBF03 On 28/03/2016 Spot Bond				100.97004		100.95077				0.00	0	0
Total MBF033 SPOT										0.00	0	0
Total For MBF033										0.00	0	0
MBF03 On 10/12/2016 Spot Bond				101.46037		101.44094				0.00	500,000,000	500,000,000
Total MBF035 SPOT										0.00	500,000,000	500,000,000
Total For MBF035										0.00	500,000,000	500,000,000
MBF03 On 11/11/2016 Spot Bond				100.06980		100.00017				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				100.63697		100.61754				0.00	0	0
Total MBF039 SPOT										0.00	0	0
Total For MBF039										0.00	0	0
MBF04 On 06/08/2015 Spot Bond				100.16739		100.14838				0.00	0	0
Total MBF040 SPOT										0.00	0	0
Total For MBF040										0.00	0	0
MBF04 On 07/08/2016 Spot Bond				100.15368		100.13398				0.00	0	0
Total MBF041 SPOT										0.00	0	0
Total For MBF041										0.00	0	0
MBF04 On 07/08/2017 Spot Bond				100.15716		100.13703				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total MBF042 SPOT									0.00	0	0
Total For MBF042									0.00	0	0
MBF04: On 08/12/2015 Spot Bond				101.27945		101.26006			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				100.60915		100.58987			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				100.66098		100.64033			0.00	0	0
Total MBF045 SPOT									0.00	0	0
Total For MBF045									0.00	0	0
MBP24 On 22/03/2016 Spot Bond			100.00000	58.36492	100.00000	58.22353			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	21.34302	100.00000	21.29076			0.00	0	0
Total MBP29U SPOT									0.00	0	0
Total For MBP29U									0.00	0	0
MBP30 On 24/10/2017 Spot Bond			100.00000	20.67128	100.00000	20.62065			0.00	0	0
Total MBP30U SPOT									0.00	0	0
Total For MBP30U									0.00	0	0
MBP31 On 24/10/2017 Spot Bond			100.00000	20.75332	100.00000	20.70249			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	19.95219	100.00000	19.90386			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	26.08328	100.00000	26.01796			0.00	0	0
Total MBP33U SPOT									0.00	0	0
Total For MBP33U									0.00	0	0
MBP34 On 29/04/2018 Spot Bond				100.32485		100.30443			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			8.78000	101.53371	8.70500	101.75607		9,482,400,000,000.00	1,080,000,000	540,000,000	
Total MBSA01 SPOT								9,482,400,000,000.00	1,080,000,000	540,000,000	
Total For MBSA01								9,482,400,000,000.00	1,080,000,000	540,000,000	
MBSA0 On 15/04/2019 Spot Bond			8.80000	101.05856	8.72500	101.28000		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total MBSA02 SPOT									0.00	0	0
Total For MBSA02									0.00	0	0
MBSA0 On 09/06/2015 Spot Bond				102.97870		102.95973			0.00	0	0
Total MBSA03 SPOT									0.00	0	0
Total For MBSA03									0.00	0	0
MEFSA On 05/10/2016 Spot Bond				100.76770		100.74712			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				102.75626		102.73448			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				102.87812		102.85536			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			8.01500	101.66716	7.95000	101.73005			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			8.77000	105.07817	8.69500	105.28591			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			9.54500	105.81998	9.45500	106.23581			0.00	0	0
Total MEFSB5 SPOT									0.00	0	0
Total For MEFSB5									0.00	0	0
MFS1A On 20/12/2015 Spot Bond				101.09978		101.08032			0.00	0	0
Total MFS1A1 SPOT									0.00	0	0
Total For MFS1A1									0.00	0	0
MFS1A On 20/12/2018 Spot Bond				101.13784		101.11769			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			9.59000	103.87665	9.50500	104.15413			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			7.25500	101.76209	7.20500	101.75921		35,839,700,000,000.00	4,940,000,000	6,362,700,000	
Total MGL01 SPOT								35,839,700,000,000.00	4,940,000,000	6,362,700,000	
Total For MGL01								35,839,700,000,000.00	4,940,000,000	6,362,700,000	
MIIL01 On 31/05/2015 Spot Bond				101.64532		101.62432		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total MIIL01 SPOT									0.00	0	0
Total For MIIL01									0.00	0	0
MIIL02 On 31/05/2017 Spot Bond			8.94000	103.71479	8.87500	103.80896			0.00	0	0
Total MIIL02 SPOT									0.00	0	0
Total For MIIL02									0.00	0	0
MMIG0 On 17/03/2024 Spot Bond				101.23195		101.21128			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			9.42000	104.43566	9.33000	104.81532		7,536,000,000,000.00	800,000,000	400,000,000	
Total MMIG02 SPOT								7,536,000,000,000.00	800,000,000	400,000,000	
Total For MMIG02								7,536,000,000,000.00	800,000,000	400,000,000	
MMIG0 On 01/06/2025 Spot Bond				101.71316		101.69016		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	24.61231	100.00000	24.55268		0.00	0	0	
Total MMS01U SPOT								0.00	0	0	
Total For MMS01U								0.00	0	0	
MQB01 On 31/05/2015 Spot Bond				101.60328		101.58462		0.00	0	0	
Total MQB01 SPOT								0.00	0	0	
Total For MQB01								0.00	0	0	
MQB02 On 31/05/2017 Spot Bond			8.64000	103.57747	8.57500	103.67292		2,419,200,000,000.00	280,000,000	140,000,000	
Total MQB02 SPOT								2,419,200,000,000.00	280,000,000	140,000,000	
Total For MQB02								2,419,200,000,000.00	280,000,000	140,000,000	
MTN03 On 13/07/2015 Spot Bond			7.20500	103.47489	7.15500	103.46310		0.00	0	0	
Total MTN03 SPOT								0.00	0	0	
Total For MTN03								0.00	0	0	
MTN04 On 13/07/2017 Spot Bond			8.63000	106.29350	8.56500	106.39727		8,802,600,000,000.00	1,020,000,000	1,570,000,000	
Total MTN04 SPOT								8,802,600,000,000.00	1,020,000,000	1,570,000,000	
Total For MTN04								8,802,600,000,000.00	1,020,000,000	1,570,000,000	
N4A211 On 14/08/2020 Spot Bond			100.89771	6.39983	100.89771	6.38420		0.00	0	0	
Total N4A211 SPOT								0.00	0	0	
Total For N4A211								0.00	0	0	
N4A302 On 14/08/2020 Spot Bond			100.61875	6.48420	100.61875	6.46841		0.00	0	0	
Total N4A302 SPOT								0.00	0	0	
Total For N4A302								0.00	0	0	
N4A302 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total N4A305 SPOT										0.00	0	0
Total For N4A305										0.00	0	0
N4A30£ 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
N4A311On 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
N4A40£ On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total N4A405 SPOT										0.00	0	0
Total For N4A405										0.00	0	0
N4A40£ On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total N4A408 SPOT										0.00	0	0
Total For N4A408										0.00	0	0
N4A411On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total N4A411 SPOT										0.00	0	0
Total For N4A411										0.00	0	0
N4A50£ On 14/08/2020 Spot Bond				95.82485		95.79722				0.00	0	0
Total N4A502 SPOT										0.00	0	0
Total For N4A502										0.00	0	0
N4B50£ On 14/08/2020 Spot Bond				100.02021		99.99993				0.00	0	0
Total N4B508 SPOT										0.00	0	0
Total For N4B508										0.00	0	0
N4C50£ On 14/08/2020 Spot Bond				100.02206		99.99990				0.00	0	0
Total N4C508 SPOT										0.00	0	0
Total For N4C508										0.00	0	0
N4D68l On 14/08/2020 Spot Bond			100.00000	0.92458	100.00000	0.92234				0.00	0	0
Total N4D68U SPOT										0.00	0	0
Total For N4D68U										0.00	0	0
N4E68l On 14/08/2020 Spot Bond			100.00000	0.92458	100.00000	0.92234				0.00	0	0
Total N4E68U SPOT										0.00	0	0
Total For N4E68U										0.00	0	0
NAM01 On 19/11/2022 Spot Bond			8.99000	95.98541	8.90000	96.43545				0.00	0	0
Total NAM01 SPOT										0.00	0	0
Total For NAM01										0.00	0	0
NBK10, On 25/07/2016 Spot Bond			7.61500	101.29262	7.54000	101.35583				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total NBK10A SPOT									0.00	0	0
Total For NBK10A									0.00	0	0
NBK11/On 28/11/2020 Spot Bond			9.11000	103.32104	9.02500	103.65805			0.00	0	0
Total NBK11A SPOT									0.00	0	0
Total For NBK11A									0.00	0	0
NBK12/On 19/03/2021 Spot Bond			8.87000	103.71886	8.78000	104.10528			0.00	0	0
Total NBK12A SPOT									0.00	0	0
Total For NBK12A									0.00	0	0
NBK13/On 19/03/2024 Spot Bond			9.32500	103.88709	9.23500	104.40618			0.00	0	0
Total NBK13A SPOT									0.00	0	0
Total For NBK13A									0.00	0	0
NBK13I/On 21/02/2017 Spot Bond				102.55586		102.53831			0.00	0	0
Total NBK13B SPOT									0.00	0	0
Total For NBK13B									0.00	0	0
NBK14/On 26/06/2021 Spot Bond			9.23000	103.85583	9.14000	104.24559			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				101.57793		101.55955			0.00	0	200,000,000
Total NBK14B SPOT									0.00	0	200,000,000
Total For NBK14B									0.00	0	200,000,000
NBK15/On 11/02/2022 Spot Bond			9.47000	98.88753	9.38000	99.29551			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				102.67854		102.66086			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			10.16500	97.95129	10.06000	98.54830		142,310,000,000,000.00	14,000,000,000	3,500,000,000	
Total NBK16A SPOT								12,310,000,000,000.00	14,000,000,000	3,500,000,000	
Total For NBK16A								12,310,000,000,000.00	14,000,000,000	3,500,000,000	
NBK16I/On 25/07/2016 Spot Bond				100.49850		100.47960		0.00	0	0	
Total NBK16B SPOT								0.00	0	0	
Total For NBK16B								0.00	0	0	
NBK17/On 22/04/2026 Spot Bond			10.34500	98.06029	10.24000	98.70280		10,345,000,000,000.00	1,000,000,000	500,000,000	
Total NBK17A SPOT								10,345,000,000,000.00	1,000,000,000	500,000,000	
Total For NBK17A								10,345,000,000,000.00	1,000,000,000	500,000,000	
NBK17I/On 28/11/2016 Spot Bond				101.56419		101.54600		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total NBK17B SPOT									0.00	0	0
Total For NBK17B									0.00	0	0
NBK18I On 20/03/2017 Spot Bond				100.94864		100.92932			0.00	0	0
Total NBK18B SPOT									0.00	0	0
Total For NBK18B									0.00	0	0
NBK19I On 26/06/2017 Spot Bond				100.73714		100.71744			0.00	0	2,000,000,000
Total NBK19B SPOT									0.00	0	2,000,000,000
Total For NBK19B									0.00	0	2,000,000,000
NBK20I On 25/06/2021 Spot Bond				101.02472		101.00434			0.00	0	0
Total NBK20B SPOT									0.00	0	0
Total For NBK20B									0.00	0	0
NBK21I On 10/11/2017 Spot Bond				100.07804		100.05852			0.00	0	0
Total NBK21B SPOT									0.00	0	0
Total For NBK21B									0.00	0	0
NBK22I On 12/02/2018 Spot Bond				100.01006		100.03678			0.00	0	0
Total NBK22B SPOT									0.00	0	0
Total For NBK22B									0.00	0	0
NBK23I On 12/02/2020 Spot Bond				100.01168		100.03784			0.00	0	0
Total NBK23B SPOT									0.00	0	0
Total For NBK23B									0.00	0	0
NBK24I On 11/02/2022 Spot Bond				100.08258		100.06192			0.00	0	0
Total NBK24B SPOT									0.00	0	0
Total For NBK24B									0.00	0	0
NBK25I On 12/02/2025 Spot Bond				100.01598		100.04058			0.00	0	0
Total NBK25B SPOT									0.00	0	0
Total For NBK25B									0.00	0	0
NBK26I On 22/04/2026 Spot Bond				100.52105		100.49825			0.00	0	0
Total NBK26B SPOT									0.00	0	0
Total For NBK26B									0.00	0	0
NBK2A On 15/09/2015 Spot Bond			7.08500	102.82012	7.03500	102.81769		10,485,800,000,000.00		1,480,000,000	6,740,000,000
Total NBK2A SPOT								10,485,800,000,000.00		1,480,000,000	6,740,000,000
Total For NBK2A								10,485,800,000,000.00		1,480,000,000	6,740,000,000
NBK2B On 15/09/2015 Spot Bond				101.82010		101.80103			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			8.80000	111.18534	8.72500	111.43978		83,776,000,000,000.00		9,520,000,000	4,060,500,000

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 NBK3A SPOT									13,776,000,000,000.00	9,520,000,000	4,060,500,000
Total For NBK3A									13,776,000,000,000.00	9,520,000,000	4,060,500,000
NBK4 On 28/10/2024 Spot Bond			10.74000	38.11622	10.63500	38.44898			0.00	0	0
Total NBK4 SPOT									0.00	0	0
Total For NBK4									0.00	0	0
NBK7B On 19/04/2020 Spot Bond				100.57005		100.54715			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			7.70000	102.68009	7.62500	102.72106			28,952,000,000,000.00	3,760,000,000	1,880,000,000
Total NBK9A SPOT									28,952,000,000,000.00	3,760,000,000	1,880,000,000
Total For NBK9A									28,952,000,000,000.00	3,760,000,000	1,880,000,000
NBK9B On 23/03/2016 Spot Bond				101.07764		101.05748			0.00	0	0
Total NBK9B SPOT									0.00	0	0
Total For NBK9B									0.00	0	0
NCLN5 On 01/06/2015 Spot Bond				101.62252		101.60076			0.00	0	0
Total NCLN58 SPOT									0.00	0	0
Total For NCLN58									0.00	0	0
NCLN6 On 30/11/2015 Spot Bond				96.32270		96.30422			0.00	0	0
Total NCLN61 SPOT									0.00	0	0
Total For NCLN61									0.00	0	0
NCLN6 On 02/12/2015 Spot Bond				101.54164		101.52093			0.00	0	0
Total NCLN62 SPOT									0.00	0	0
Total For NCLN62									0.00	0	0
NCLN6 On 08/12/2015 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total NCLN63 SPOT									0.00	0	0
Total For NCLN63									0.00	0	0
NCLN6 On 25/01/2016 Spot Bond				100.36675		100.34513			0.00	0	0
Total NCLN64 SPOT									0.00	0	0
Total For NCLN64									0.00	0	0
NCLN6 On 29/01/2016 Spot Bond				100.34645		100.32466			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				92.77719		92.75809			0.00	0	0
Total NCLN69 SPOT									0.00	0	0
Total For NCLN69									0.00	0	0
NCLN7 On 03/07/2015 Spot Bond				100.80446		100.78565			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NCLN73 SPOT										0.00	0	0
Total For NCLN73										0.00	0	0
NCLN7: On 15/08/2017 Spot Bond				99.99984		99.97955				0.00	0	0
Total NCLN74 SPOT										0.00	0	0
Total For NCLN74										0.00	0	0
NCLN7: On 20/09/2017 Spot Bond				101.18729		101.16624				0.00	0	0
Total NCLN75 SPOT										0.00	0	0
Total For NCLN75										0.00	0	0
NCLN7: On 20/09/2015 Spot Bond				101.12641		101.10646				0.00	0	0
Total NCLN76 SPOT										0.00	0	0
Total For NCLN76										0.00	0	0
NCLN7 On 09/10/2017 Spot Bond				101.43571		101.41517				0.00	100,000,000	100,000,000
Total NCLN77 SPOT										0.00	100,000,000	100,000,000
Total For NCLN77										0.00	100,000,000	100,000,000
NCLN7: On 20/03/2016 Spot Bond				101.08909		101.06982				0.00	0	0
Total NCLN78 SPOT										0.00	0	0
Total For NCLN78										0.00	0	0
NCLN7: On 20/03/2016 Spot Bond				101.07025		101.05087				0.00	0	0
Total NCLN79 SPOT										0.00	0	0
Total For NCLN79										0.00	0	0
NCLN8: On 20/06/2016 Spot Bond				101.06950		101.05013				0.00	0	0
Total NCLN80 SPOT										0.00	0	0
Total For NCLN80										0.00	0	0
NCLN8 On 31/01/2017 Spot Bond				100.30210		100.28175				0.00	0	0
Total NCLN81 SPOT										0.00	0	0
Total For NCLN81										0.00	0	0
NCLN8: On 20/03/2024 Spot Bond				101.23186		101.20952				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			9.91000	105.94703	9.80500	106.54906				0.00	0	0
Total NCLN83 SPOT										0.00	0	0
Total For NCLN83										0.00	0	0
NCLN8: On 20/03/2024 Spot Bond				101.22432		101.20212				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			9.94500	104.83766	9.84000	105.45660				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NCLN85 SPOT										0.00	0	0
Total For NCLN85										0.00	0	0
NCLN8 On 20/03/2024 Spot Bond				101.23186		101.20952				0.00	0	0
Total NCLN87 SPOT										0.00	0	0
Total For NCLN87										0.00	0	0
NCLN8 On 20/12/2016 Spot Bond				101.10805		101.08797				0.00	0	0
Total NCLN88 SPOT										0.00	0	0
Total For NCLN88										0.00	0	0
NCLN8 On 20/03/2017 Spot Bond				101.10850		101.08841				0.00	0	0
Total NCLN89 SPOT										0.00	0	0
Total For NCLN89										0.00	0	0
NCLN9 On 20/09/2024 Spot Bond				101.24393		101.22137				0.00	0	0
Total NCLN90 SPOT										0.00	0	0
Total For NCLN90										0.00	0	0
NCLN9 On 20/09/2024 Spot Bond				101.25901		101.23618				0.00	0	0
Total NCLN91 SPOT										0.00	0	0
Total For NCLN91										0.00	0	0
NCLN9 On 02/03/2018 Spot Bond				101.53293		101.51152				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				100.76786		100.74657				0.00	0	0
Total NCLN93 SPOT										0.00	0	0
Total For NCLN93										0.00	0	0
NED11 On 17/09/2015 Spot Bond			7.19500	102.73849	7.14500	102.73602				0.00	0	0
Total NED11 SPOT										0.00	0	0
Total For NED11										0.00	0	0
NED13 On 25/07/2023 Spot Bond				100.41729		100.39270				0.00	0	0
Total NED13 SPOT										0.00	0	0
Total For NED13										0.00	0	0
NED14 On 29/11/2023 Spot Bond				100.50501		100.47877				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			9.98000	104.00210	9.90500	104.42016				0.00	0	0
Total NED15 SPOT										0.00	0	0
Total For NED15										0.00	0	0
NED16 On 08/04/2024 Spot Bond				99.13145		99.10371				0.00	0	1,300,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NED16 SPOT										0.00	0	1,300,000,000
Total For NED16										0.00	0	1,300,000,000
NED17 On 14/10/2024 Spot Bond				100.69969		100.67658				0.00	0	0
Total NED17 SPOT										0.00	0	0
Total For NED17										0.00	0	0
NED18 On 16/01/2025 Spot Bond				100.69057		100.66645				0.00	0	0
Total NED18 SPOT										0.00	0	0
Total For NED18										0.00	0	0
NED9 On 06/07/2017 Spot Bond				100.69437		100.67620				0.00	0	0
Total NED9 SPOT										0.00	0	0
Total For NED9										0.00	0	0
NEDH1 On 20/11/2018 Spot Bond			9.44500	116.23241	9.44500	116.20278				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				102.05442		102.02921				0.00	0	0
Total NHM001 SPOT										0.00	0	0
Total For NHM001										0.00	0	0
NHM00 On 25/11/2020 Spot Bond			10.00000	109.12100	10.00000	109.09200				0.00	0	0
Total NHM001/JIBAR SPOT										0.00	0	0
Total For NHM001/JIBAR										0.00	0	0
NILB10 On 08/12/2016 Spot Bond			1.90000	170.82288	1.88000	170.83085				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			2.22000	143.48689	2.22000	143.44898				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	183.85709	3.45000	183.80009				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			2.61000	109.23479	2.61000	109.20170				0.00	0	0
Total NILB13 SPOT										0.00	0	0
Total For NILB13										0.00	0	0
NILB14 On 31/03/2028 Spot Bond			2.96000	141.97103	2.96000	141.93078				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NILB14 SPOT										0.00	0	0
Total For NILB14										0.00	0	0
NILB15 On 31/03/2028 Spot Bond			2.87000	153.50508	2.87000	153.46095				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			8.64000	105.76488	8.55500	106.09740				0.00	0	0
Total NMP20N SPOT										0.00	0	0
Total For NMP20N										0.00	0	0
NQ1A10 On 22/05/2020 Spot Bond			9.27000	107.03531	9.18500	107.35614				0.00	0	0
Total NQ1A10 SPOT										0.00	0	0
Total For NQ1A10										0.00	0	0
NQ1A11 On 22/05/2016 Spot Bond				101.63805		101.61864				0.00	0	0
Total NQ1A11 SPOT										0.00	0	0
Total For NQ1A11										0.00	0	0
NQ1A12 On 22/05/2015 Spot Bond				101.56779		101.55005				0.00	0	0
Total NQ1A15 SPOT										0.00	0	0
Total For NQ1A15										0.00	0	0
NQ1A16 On 22/05/2048 Spot Bond				101.54943		101.53114				0.00	0	0
Total NQ1A16 SPOT										0.00	0	0
Total For NQ1A16										0.00	0	0
NQ1A17 On 22/05/2050 Spot Bond				101.60487		101.58588				0.00	0	400,000,000
Total NQ1A17 SPOT										0.00	0	400,000,000
Total For NQ1A17										0.00	0	400,000,000
NQ1A18 On 22/05/2049 Spot Bond				101.57163		101.55306				0.00	0	0
Total NQ1A18 SPOT										0.00	0	0
Total For NQ1A18										0.00	0	0
NQ1B10 On 22/05/2020 Spot Bond			9.47000	108.37206	9.38500	108.79322				0.00	0	0
Total NQ1B10 SPOT										0.00	0	0
Total For NQ1B10										0.00	0	0
NQ1B11 On 22/05/2015 Spot Bond				101.60492		101.58593				0.00	0	0
Total NQ1B14 SPOT										0.00	0	0
Total For NQ1B14										0.00	0	0
NQ1B14 On 22/05/2050 Spot Bond				101.63810		101.61870				0.00	0	0
Total NQ1B15 SPOT										0.00	0	0
Total For NQ1B15										0.00	0	0
NQ1B15 On 22/05/2049 Spot Bond				101.61595		101.59682				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total NQ1B16 SPOT									0.00	0	0
Total For NQ1B16									0.00	0	0
NQ1C1 On 22/05/2020 Spot Bond			9.67000	107.08330	9.58500	107.39960			0.00	0	0
Total NQ1C10 SPOT									0.00	0	0
Total For NQ1C10									0.00	0	0
NQ1C1 On 22/05/2015 Spot Bond				101.68248		101.66253			0.00	0	0
Total NQ1C14 SPOT									0.00	0	0
Total For NQ1C14									0.00	0	0
NQ1C1 On 22/05/2050 Spot Bond				101.66026		101.64058			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				101.67134		101.65152			0.00	0	0
Total NQ1C16 SPOT									0.00	0	0
Total For NQ1C16									0.00	0	0
NQF1D On 22/05/2020 Spot Bond				102.08094		102.05597			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				101.94590		101.92263			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				101.70457		101.68433			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			8.57000	116.62243	8.49500	116.83665			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			9.32000	115.99166	9.23000	116.48845			0.00	0	600,000,000
Total NRA022 SPOT									0.00	0	600,000,000
Total For NRA022									0.00	0	600,000,000
NRA02: On 31/05/2023 Spot Bond			1.79500	177.87197	1.77500	178.06551			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			10.16500	120.73052	10.06000	121.54983		12,604,600,000,000.00		1,240,000,000	3,020,000,000
Total NRA028 SPOT								12,604,600,000,000.00		1,240,000,000	3,020,000,000
Total For NRA028								12,604,600,000,000.00		1,240,000,000	3,020,000,000
NTC12 On 25/08/2016 Spot Bond				100.69115		102.60455			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total NTC12 SPOT									0.00	0	0
Total For NTC12									0.00	0	0
NTC15 On 26/07/2015 Spot Bond				100.48835		100.46914			0.00	0	200,000,000
Total NTC15 SPOT									0.00	0	200,000,000
Total For NTC15									0.00	0	200,000,000
NTC16 On 22/03/2018 Spot Bond				101.15475		101.13368			0.00	0	0
Total NTC16 SPOT									0.00	0	0
Total For NTC16									0.00	0	0
NTC17 On 27/02/2017 Spot Bond				101.39489		101.37480			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				101.61294		101.59250			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				101.86565		101.84181			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				102.24064		102.20961			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	19.24712	100.00000	19.19892			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	86.31818	100.00000	86.11697			0.00	0	0
Total OCT1A1 SPOT									0.00	0	0
Total For OCT1A1									0.00	0	0
OML01 On 27/10/2015 Spot Bond			7.09500	101.21374	7.04500	101.21698		7,095,000,000,000.00	1,000,000,000	600,000,000	
Total OML01 SPOT								7,095,000,000,000.00	1,000,000,000	600,000,000	
Total For OML01								7,095,000,000,000.00	1,000,000,000	600,000,000	
OML02 On 21/11/2024 Spot Bond				101.72358		101.70111		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			9.79000	102.39230	9.70500	102.66768		0.00	0	0	
Total OML03 SPOT								0.00	0	0	
Total For OML03								0.00	0	0	
OML04 On 19/03/2025 Spot Bond				101.32074		101.29774		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total OML04 SPOT									0.00	0	0
Total For OML04									0.00	0	0
OML05 On 19/03/2025 Spot Bond			9.95000	100.76983	9.86000	101.08228			29,850,000,000,000.00	3,000,000,000	1,500,000,000
Total OML05 SPOT									29,850,000,000,000.00	3,000,000,000	1,500,000,000
Total For OML05									29,850,000,000,000.00	3,000,000,000	1,500,000,000
OML06 On 19/03/2027 Spot Bond			10.50500	100.68306	10.41500	101.08576			31,515,000,000,000.00	3,000,000,000	1,500,000,000
Total OML06 SPOT									31,515,000,000,000.00	3,000,000,000	1,500,000,000
Total For OML06									31,515,000,000,000.00	3,000,000,000	1,500,000,000
OML07 On 19/03/2030 Spot Bond			11.16500	100.42966	11.06000	101.01548			22,330,000,000,000.00	2,000,000,000	1,000,000,000
Total OML07 SPOT									22,330,000,000,000.00	2,000,000,000	1,000,000,000
Total For OML07									22,330,000,000,000.00	2,000,000,000	1,000,000,000
OTCA2 On 31/07/2016 Spot Bond			100.00000	33.98212	100.00000	33.89980			0.00	0	0
Total OTCA2U SPOT									0.00	0	0
Total For OTCA2U									0.00	0	0
PBET0 On 13/09/2015 Spot Bond				99.06000		99.06000			0.00	0	0
Total PBET01 SPOT									0.00	0	0
Total For PBET01									0.00	0	0
PMM10 On 14/05/2015 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total PMM10 SPOT									0.00	0	0
Total For PMM10									0.00	0	0
PMM12 On 25/11/2020 Spot Bond			10.00000	109.12100	10.00000	109.09200			0.00	0	0
Total PMM12/JIBAR SPOT									0.00	0	0
Total For PMM12/JIBAR									0.00	0	0
PMM16 On 02/09/2015 Spot Bond				101.46479		101.44500			0.00	0	0
Total PMM16 SPOT									0.00	0	0
Total For PMM16									0.00	0	0
PMM17 On 06/03/2016 Spot Bond				101.40987		101.38943			0.00	0	0
Total PMM17 SPOT									0.00	0	0
Total For PMM17									0.00	0	0
PMM18 On 04/11/2015 Spot Bond				100.20639		100.18741			0.00	0	0
Total PMM18 SPOT									0.00	0	0
Total For PMM18									0.00	0	0
PMM19 On 13/05/2016 Spot Bond			100.00000	53.84051	100.00000	100.00000			000,000,000,000,000.00	10,000,000,000	5,000,000,000
Total PMM19 SPOT									10,000,000,000,000.00	10,000,000,000	5,000,000,000
Total For PMM19									10,000,000,000,000.00	10,000,000,000	5,000,000,000
PPC00 On 28/03/2016 Spot Bond				101.05529		101.03541			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total PPC001 SPOT									0.00	0	0
Total For PPC001									0.00	0	0
PPC001 On 31/12/2018 Spot Bond				101.08611		101.06550			0.00	0	0
Total PPC002 SPOT									0.00	0	0
Total For PPC002									0.00	0	0
PPC002 On 31/10/2019 Spot Bond				100.49878		100.47802			0.00	0	0
Total PPC003 SPOT									0.00	0	0
Total For PPC003									0.00	0	0
PPC003 On 30/06/2021 Spot Bond			9.52000	105.20663	9.43000	105.59573			0.00	0	0
Total PPC004 SPOT									0.00	0	0
Total For PPC004									0.00	0	0
PRE1A On 27/01/2028 Spot Bond				100.33893		100.31894			0.00	0	0
Total PRE1A1 SPOT									0.00	0	0
Total For PRE1A1									0.00	0	0
PRE1A1 On 27/01/2028 Spot Bond				100.34808		100.32755			0.00	0	0
Total PRE1A2 SPOT									0.00	0	0
Total For PRE1A2									0.00	0	0
PRE1A2 On 27/01/2028 Spot Bond				100.35219		100.33142			0.00	0	0
Total PRE1A3 SPOT									0.00	0	0
Total For PRE1A3									0.00	0	0
PRE1B On 27/01/2028 Spot Bond				100.36133		100.34001			0.00	0	0
Total PRE1B1 SPOT									0.00	0	0
Total For PRE1B1									0.00	0	0
PRE1C On 27/01/2028 Spot Bond				100.40058		100.37694			0.00	0	0
Total PRE1C1 SPOT									0.00	0	0
Total For PRE1C1									0.00	0	0
PRE1D On 27/01/2028 Spot Bond				100.40969		100.38551			0.00	0	0
Total PRE1D1 SPOT									0.00	0	0
Total For PRE1D1									0.00	0	0
PTH01 On 30/04/2016 Spot Bond				100.34029		100.31740			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			7.98500	43.60147	7.88000	44.06147			0.00	0	0
Total R010P SPOT									0.00	0	0
Total For R010P									0.00	0	0
R158 On 15/09/2015 Spot Bond			6.10500	104.59810	6.05500	104.59837		552,007,995,000,000.00	90,419,000,000	292,405,666,700	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total R158 SPOT									2,007,995,000,000.00	90,419,000,000	292,405,666,700
Total For R158									2,007,995,000,000.00	90,419,000,000	292,405,666,700
R158P On 15/09/2015 Spot Bond			6.49000	97.85977	6.41500	97.86714			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			6.59000	110.90323	6.51500	110.98429			494,802,853,649,000.00	226,828,961,100	391,542,925,200
Total R159 SPOT									14,802,853,649,000.00	226,828,961,100	391,542,925,200
Total For R159									14,802,853,649,000.00	226,828,961,100	391,542,925,200
R159P On 15/09/2016 Spot Bond			6.42000	91.91444	6.34500	91.98800			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			8.16500	121.46245	8.06000	122.30852			245,833,040,515,500.00	1,929,067,120,700	1,031,326,600,000
Total R186 SPOT									15,833,040,515,500.00	929,067,120,700	1,031,326,600,000
Total For R186									15,833,040,515,500.00	929,067,120,700	1,031,326,600,000
R187P On 21/12/2026 Spot Bond			7.90500	40.67934	7.80000	41.15032			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			7.82500	38.01164	7.72000	38.49087			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			1.39000	293.19739	1.37000	293.53860			51,214,677,880,000.00	36,845,092,000	39,193,517,400
Total R197 SPOT									51,214,677,880,000.00	36,845,092,000	39,193,517,400
Total For R197									51,214,677,880,000.00	36,845,092,000	39,193,517,400
R202 On 07/12/2033 Spot Bond			1.50000	243.73326	1.50000	243.67371			331,969,791,300,000.00	221,313,194,200	216,572,845,200
Total R202 SPOT									11,969,791,300,000.00	221,313,194,200	216,572,845,200
Total For R202									11,969,791,300,000.00	221,313,194,200	216,572,845,200
R203 On 28/02/2023 Spot Bond			7.92500	100.57910	7.83500	101.07254			291,491,883,342,500.00	415,330,206,100	366,536,252,600
Total R203 SPOT									11,491,883,342,500.00	415,330,206,100	366,536,252,600
Total For R203									11,491,883,342,500.00	415,330,206,100	366,536,252,600
R203 On 15/09/2017 Spot Bond			7.08000	103.82889	7.01500	103.94945			532,690,944,280,000.00	2,900,097,591,000	1,249,115,846,000
Total R203 SPOT									12,690,944,280,000.00	900,097,591,000	249,115,846,000
Total For R203									12,690,944,280,000.00	900,097,591,000	249,115,846,000
R2030 On 31/01/2030 Spot Bond			8.60000	97.32229	8.49000	98.18221			185,646,273,540,000.00	1,068,098,403,900	651,249,584,300
Total R2030 SPOT									15,646,273,540,000.00	068,098,403,900	651,249,584,300
Total For R2030									15,646,273,540,000.00	068,098,403,900	651,249,584,300
R2032 On 31/03/2032 Spot Bond			8.69500	97.09711	8.59000	97.97494			843,131,942,261,000.00	787,019,199,800	512,560,184,600

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 R2032 SPOT									13,131,942,261,000.00	787,019,199,800	512,560,184,600
Total For R2032									13,131,942,261,000.00	787,019,199,800	512,560,184,600
R2037 On 31/01/2037 Spot Bond			8.81000	99.44211	8.69500	100.50688			928,931,088,000,000.00	786,484,800,000	606,010,935,500
Total R2037 SPOT									28,931,088,000,000.00	786,484,800,000	506,010,935,500
Total For R2037									28,931,088,000,000.00	786,484,800,000	506,010,935,500
R204 On 21/12/2018 Spot Bond			7.35000	105.19961	7.27500	105.41585			173,182,902,660,000.00	1,248,052,095,600	538,947,150,300
Total R204 SPOT									3,182,902,660,000.00	248,052,095,600	538,947,150,300
Total For R204									3,182,902,660,000.00	248,052,095,600	538,947,150,300
R2044 On 31/01/2044 Spot Bond			8.87500	101.19851	8.75500	102.41440			869,855,000,000,000.00	436,040,000,000	351,777,911,200
Total R2044 SPOT									9,855,000,000,000.00	436,040,000,000	351,777,911,200
Total For R2044									9,855,000,000,000.00	436,040,000,000	351,777,911,200
R2048 On 28/02/2048 Spot Bond			8.86000	100.61490	8.74000	101.86823			868,711,434,838,000.00	549,515,963,300	514,220,208,200
Total R2048 SPOT									8,711,434,838,000.00	549,515,963,300	514,220,208,200
Total For R2048									8,711,434,838,000.00	549,515,963,300	514,220,208,200
R207 On 15/01/2020 Spot Bond			7.59000	101.07234	7.50500	101.37885			327,405,007,111,000.00	701,897,892,900	371,966,030,600
Total R207 SPOT									27,405,007,111,000.00	701,897,892,900	371,966,030,600
Total For R207									27,405,007,111,000.00	701,897,892,900	371,966,030,600
R208 On 31/03/2021 Spot Bond			7.72000	96.30377	7.63000	96.69241			406,319,269,692,000.00	1,995,637,211,100	954,302,879,700
Total R208 SPOT									16,319,269,692,000.00	995,637,211,100	954,302,879,700
Total For R208									16,319,269,692,000.00	995,637,211,100	954,302,879,700
R209 On 31/03/2036 Spot Bond			8.75500	76.92616	8.64000	77.80731			483,657,371,154,500.00	1,425,888,905,900	718,620,511,400
Total R209 SPOT									13,657,371,154,500.00	425,888,905,900	718,620,511,400
Total For R209									13,657,371,154,500.00	425,888,905,900	718,620,511,400
R210 On 31/03/2028 Spot Bond			1.47000	179.03601	1.47000	178.99245			12,088,742,127,000.00	8,223,634,100	40,911,954,700
Total R210 SPOT									12,088,742,127,000.00	8,223,634,100	40,911,954,700
Total For R210									12,088,742,127,000.00	8,223,634,100	40,911,954,700
R211 On 31/01/2017 Spot Bond			0.60000	132.51151	0.60000	132.48239			10,718,257,200,000.00	17,863,762,000	35,288,045,900
Total R211 SPOT									10,718,257,200,000.00	17,863,762,000	35,288,045,900
Total For R211									10,718,257,200,000.00	17,863,762,000	35,288,045,900
R212 On 31/01/2022 Spot Bond			1.34000	139.67978	1.34000	139.64624			404,818,985,202,000.00	302,103,720,300	156,979,450,200
Total R212 SPOT									14,818,985,202,000.00	302,103,720,300	156,979,450,200
Total For R212									14,818,985,202,000.00	302,103,720,300	156,979,450,200
R213 On 28/02/2031 Spot Bond			8.64500	87.39853	8.53500	88.22749			738,062,280,266,500.00	895,091,067,700	534,644,000,000
Total R213 SPOT									18,062,280,266,500.00	895,091,067,700	534,644,000,000
Total For R213									18,062,280,266,500.00	895,091,067,700	534,644,000,000
R214 On 28/02/2041 Spot Bond			8.79500	78.06496	8.68000	78.99840			056,280,691,000,000.00	1,257,109,800,000	652,829,095,800

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total R214 SPOT										6,280,691,000,000.00	257,109,800,000	652,829,095,800
Total For R214										6,280,691,000,000.00	257,109,800,000	652,829,095,800
R228C On 15/09/2015 Spot Bond			6.49000	97.85977	6.41500	97.86714				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			6.41000	94.87256	6.33500	94.91402				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			6.42000	91.91444	6.34500	91.98800				0.00	0	0
Total R230C SPOT										0.00	0	0
Total For R230C										0.00	0	0
R327C On 21/06/2015 Spot Bond			6.56000	99.33941	6.48500	99.32938				0.00	0	0
Total R327C SPOT										0.00	0	0
Total For R327C										0.00	0	0
R328C On 21/12/2015 Spot Bond			6.43000	96.26387	6.35500	96.28942				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			6.41000	93.28530	6.33500	93.34403				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			6.47000	90.30424	6.39500	90.39376				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			7.05500	86.44031	6.99000	86.53813				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			7.10500	83.39019	7.04000	83.51063				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			7.35500	79.92898	7.28000	80.09282				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			7.33500	77.14744	7.26000	77.33361				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			7.31500	74.47707	7.24000	74.68387				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total R335C SPOT										0.00	0	0
Total For R335C										0.00	0	0
R336C On 21/12/2019 Spot Bond			7.30500	71.88109	7.23000	72.10680				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			7.55000	68.51742	7.46500	68.79053				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			7.53000	66.09629	7.44500	66.38701				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			7.64000	63.28748	7.55000	63.61025				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			7.61000	61.07526	7.52000	61.41346				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			7.58000	58.95742	7.49000	59.30970				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			7.55000	56.92949	7.46000	57.29459				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			7.51000	55.03017	7.42000	55.40726				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			7.47000	53.21476	7.38000	53.60279				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			8.10500	48.52296	8.00000	48.96023				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			8.06500	46.80561	7.96000	47.25139				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			8.02500	45.16644	7.92000	45.61977				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total R347C SPOT									0.00	0	0
Total For R347C									0.00	0	0
R348C On 21/12/2025 Spot Bond			7.98500	43.60147	7.88000	44.06147			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			7.94500	42.10695	7.84000	42.57281			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			7.90500	40.67934	7.80000	41.15032			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			7.86500	39.31529	7.76000	39.79071			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			7.82500	38.01164	7.72000	38.49087			0.00	0	0
Total R352C SPOT									0.00	0	0
Total For R352C									0.00	0	0
RCSB0 On 15/07/2016 Spot Bond				102.40776		102.38472			0.00	0	400,000,000
Total RCSB03 SPOT									0.00	0	400,000,000
Total For RCSB03									0.00	0	400,000,000
RCSB0 On 25/05/2015 Spot Bond				101.95961		101.94062			0.00	0	0
Total RCSB04 SPOT									0.00	0	0
Total For RCSB04									0.00	0	0
RCSB0 On 12/04/2018 Spot Bond				102.99194		102.96943			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				101.86853		101.84550			0.00	0	0
Total RCSB06 SPOT									0.00	0	0
Total For RCSB06									0.00	0	0
RCSB0 On 10/12/2017 Spot Bond				101.58242		101.55798			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	27.56748	100.00000	27.50070			0.00	0	0
Total RCSB1U SPOT									0.00	0	0
Total For RCSB1U									0.00	0	0
RCSB2 On 24/07/2017 Spot Bond			100.00000	14.13103	100.00000	14.09642			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total RCSB2U SPOT										0.00	0	0
Total For RCSB2U										0.00	0	0
RCSB3 On 17/03/2017 Spot Bond			100.00000	32.60995	100.00000	32.53095				0.00	0	0
Total RCSB3U SPOT										0.00	0	0
Total For RCSB3U										0.00	0	0
RCSB4 On 07/11/2015 Spot Bond			100.00000	82.92721	100.00000	82.74415				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	32.20191	100.00000	32.12389				0.00	0	0
Total RCSB5U SPOT										0.00	0	0
Total For RCSB5U										0.00	0	0
RCSB6 On 31/03/2018 Spot Bond			100.00000	18.45756	100.00000	18.41185				0.00	0	0
Total RCSB6U SPOT										0.00	0	0
Total For RCSB6U										0.00	0	0
RDF01 On 04/09/2017 Spot Bond			100.00000	20.96675	100.00000	20.91267				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	8.83503	100.00000	8.81026				0.00	0	0
Total RDF02U SPOT										0.00	0	0
Total For RDF02U										0.00	0	0
RDF03 On 04/04/2018 Spot Bond			100.00000	15.94175	100.00000	15.90063				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	12.91572	100.00000	12.88241				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	9.22010	100.00000	9.19632				0.00	0	0
Total RDF05U SPOT										0.00	0	0
Total For RDF05U										0.00	0	0
RDFB0 On 11/03/2018 Spot Bond				101.38125		101.35951				0.00	0	0
Total RDFB02 SPOT										0.00	0	0
Total For RDFB02										0.00	0	0
RDFB0 On 22/03/2016 Spot Bond				101.33871		101.31910				0.00	0	0
Total RDFB03 SPOT										0.00	0	0
Total For RDFB03										0.00	0	0
RDFB0 On 27/11/2017 Spot Bond				101.63402		101.61330				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total RDFB04 SPOT										0.00	0	0
Total For RDFB04										0.00	0	0
RDFB0 On 27/11/2019 Spot Bond				101.71813		101.69631				0.00	0	0
Total RDFB05 SPOT										0.00	0	0
Total For RDFB05										0.00	0	0
RDFC1 On 26/05/2015 Spot Bond				103.28320		103.26400				0.00	0	0
Total RDFC17 SPOT										0.00	0	0
Total For RDFC17										0.00	0	0
RDFC1 On 25/11/2015 Spot Bond				101.52418		101.50555				0.00	0	0
Total RDFC18 SPOT										0.00	0	0
Total For RDFC18										0.00	0	0
RDFC1 On 26/05/2015 Spot Bond				101.38049		101.36279				0.00	0	0
Total RDFC19 SPOT										0.00	0	0
Total For RDFC19										0.00	0	0
RDFC2 On 28/09/2015 Spot Bond				101.01507		100.99555				0.00	0	0
Total RDFC21 SPOT										0.00	0	0
Total For RDFC21										0.00	0	0
RDFC2 On 24/03/2016 Spot Bond				101.01731		100.99747				0.00	0	0
Total RDFC22 SPOT										0.00	0	0
Total For RDFC22										0.00	0	0
RES011 On 02/03/2018 Spot Bond			100.00000	18.59171	100.00000	18.54667				0.00	0	0
Total RES01U SPOT										0.00	0	0
Total For RES01U										0.00	0	0
RES021 On 02/03/2019 Spot Bond			100.00000	13.04209	100.00000	13.01049				0.00	0	0
Total RES02U SPOT										0.00	0	0
Total For RES02U										0.00	0	0
RES031 On 02/03/2020 Spot Bond			100.00000	10.80553	100.00000	10.77935				0.00	0	0
Total RES03U SPOT										0.00	0	0
Total For RES03U										0.00	0	0
RES041 On 02/03/2021 Spot Bond			100.00000	9.98474	100.00000	9.96055				0.00	0	0
Total RES04U SPOT										0.00	0	0
Total For RES04U										0.00	0	0
RES12 On 20/08/2015 Spot Bond				100.02101		101.84169				0.00	0	0
Total RES12 SPOT										0.00	0	0
Total For RES12										0.00	0	0
RES15 On 12/11/2017 Spot Bond				100.74208		100.76903				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total RES15 SPOT										0.00	0	0
Total For RES15										0.00	0	0
RES18 On 05/02/2018 Spot Bond				100.21470		100.19284				0.00	0	0
Total RES18 SPOT										0.00	0	0
Total For RES18										0.00	0	0
RES24 On 09/09/2016 Spot Bond				101.46850		101.44732				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				100.64209		100.62124				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				101.54092		101.52057				0.00	0	0
Total RES29 SPOT										0.00	0	0
Total For RES29										0.00	0	0
RES30 On 07/03/2021 Spot Bond				101.45244		101.43050				0.00	3,300,000,000	1,650,000,000
Total RES30 SPOT										0.00	3,300,000,000	1,650,000,000
Total For RES30										0.00	3,300,000,000	1,650,000,000
RES31 On 02/10/2015 Spot Bond				100.81591		100.79669				0.00	3,600,000,000	1,800,000,000
Total RES31 SPOT										0.00	3,600,000,000	1,800,000,000
Total For RES31										0.00	3,600,000,000	1,800,000,000
RES32 On 20/10/2017 Spot Bond				100.52964		100.50837				0.00	0	0
Total RES32 SPOT										0.00	0	0
Total For RES32										0.00	0	0
RMBI0€ 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				87.25265		87.20122				0.00	0	0
Total RP005 SPOT										0.00	0	0
Total For RP005										0.00	0	0
RP006 On 30/04/2019 Spot Bond				82.81298		82.77129				0.00	0	0
Total RP006 SPOT										0.00	0	0
Total For RP006										0.00	0	0
RP007 On 30/04/2016 Spot Bond				90.58701		90.52448				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				89.64570		89.58032				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total RP008 SPOT										0.00	0	0
Total For RP008										0.00	0	0
RP013 On 27/09/2016 Spot Bond				101.49399		101.46347				0.00	0	0
Total RP013 SPOT										0.00	0	0
Total For RP013										0.00	0	0
RP014 On 27/09/2019 Spot Bond				83.58987		83.51829				0.00	0	0
Total RP014 SPOT										0.00	0	0
Total For RP014										0.00	0	0
RP016 On 10/12/2015 Spot Bond				96.39144		96.33635				0.00	0	0
Total RP016 SPOT										0.00	0	0
Total For RP016										0.00	0	0
RP018 On 12/02/2020 Spot Bond			12.35000	105.34999	12.35000	105.31512				0.00	0	0
Total RP018 SPOT										0.00	0	0
Total For RP018										0.00	0	0
RP020 On 12/02/2020 Spot Bond			100.00000	13.73740	100.00000	13.67937				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				101.74850		101.72492				0.00	0	0
Total RP026 SPOT										0.00	0	0
Total For RP026										0.00	0	0
RPP011 On 31/08/2018 Spot Bond			100.00000	6.62378	100.00000	6.60755				0.00	0	0
Total RPP011U SPOT										0.00	0	0
Total For RPP011U										0.00	0	0
RPP041 On 07/10/2016 Spot Bond			100.00000	35.96813	100.00000	35.88004				0.00	0	0
Total RPP041U SPOT										0.00	0	0
Total For RPP041U										0.00	0	0
RPP071 On 31/01/2016 Spot Bond			100.00000	53.09706	100.00000	52.96843				0.00	0	0
Total RPP071U SPOT										0.00	0	0
Total For RPP071U										0.00	0	0
RPP081 On 30/04/2020 Spot Bond			100.00000	13.36587	100.00000	13.31706				0.00	0	0
Total RPP081U SPOT										0.00	0	0
Total For RPP081U										0.00	0	0
RPP091 On 21/11/2016 Spot Bond			100.00000	33.04923	100.00000	32.96647				0.00	0	0
Total RPP091U SPOT										0.00	0	0
Total For RPP091U										0.00	0	0
RPS001 On 16/11/2022 Spot Bond				99.86149		99.81568				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total RPS001 SPOT									0.00	0	0
Total For RPS001									0.00	0	0
RPS001 On 30/04/2025 Spot Bond				77.82928		77.70376			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			9.02000	104.93417	8.93000	105.32785		13,710,400,000,000.00	1,520,000,000	760,000,000	
Total RW21 SPOT								13,710,400,000,000.00	1,520,000,000	760,000,000	
Total For RW21								13,710,400,000,000.00	1,520,000,000	760,000,000	
RW23 On 10/12/2023 Spot Bond			9.37500	104.84570	9.28500	105.34629			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			9.90500	106.88376	9.79500	107.68670			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				96.02829		95.99897			0.00	0	200,499,243
Total SBC2 SPOT								0.00	0	200,499,243	
Total For SBC2								0.00	0	200,499,243	
SBK12 On 24/11/2016 Spot Bond			7.79000	104.01485	7.71500	104.10209		22,591,000,000,000.00	2,900,000,000	1,450,000,000	
Total SBK12 SPOT								22,591,000,000,000.00	2,900,000,000	1,450,000,000	
Total For SBK12								22,591,000,000,000.00	2,900,000,000	1,450,000,000	
SBK12/ On 25/11/2020 Spot Bond			10.00000	109.12100	10.00000	109.09200			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				99.71447		99.69252			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			9.22000	105.34842	9.15500	105.46817		21,667,000,000,000.00	2,350,000,000	2,350,000,000	
Total SBK14 SPOT								21,667,000,000,000.00	2,350,000,000	2,350,000,000	
Total For SBK14								21,667,000,000,000.00	2,350,000,000	2,350,000,000	
SBK15 On 23/01/2022 Spot Bond				101.27982		101.25894			0.00	0	0
Total SBK15 SPOT								0.00	0	0	
Total For SBK15								0.00	0	0	
SBK16 On 15/03/2023 Spot Bond				102.48027		102.46015			0.00	4,000,000,000	2,000,000,000
Total SBK16 SPOT								0.00	4,000,000,000	2,000,000,000	
Total For SBK16								0.00	4,000,000,000	2,000,000,000	
SBK17 On 30/07/2024 Spot Bond				101.73560		101.71572			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total SBK17 SPOT									0.00	0	0
Total For SBK17									0.00	0	0
SBK18 On 24/10/2020 Spot Bond				99.86410		99.83885			0.00	0	0
Total SBK18 SPOT									0.00	0	0
Total For SBK18									0.00	0	0
SBK19 On 24/10/2019 Spot Bond				100.48345		100.46038			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				101.95520		101.92878			0.00	0	0
Total SBK20 SPOT									0.00	0	0
Total For SBK20									0.00	0	0
SBK21 On 28/01/2025 Spot Bond				100.44112		100.41503			0.00	0	0
Total SBK21 SPOT									0.00	0	0
Total For SBK21									0.00	0	0
SBK7 On 24/05/2015 Spot Bond			7.00500	99.82757	6.95500	104.61566			0.00	0	600,000,000
Total SBK7 SPOT									0.00	0	600,000,000
Total For SBK7									0.00	0	600,000,000
SBK9 On 10/04/2018 Spot Bond			8.85000	99.65855	8.77500	99.82259		41,949,000,000,000.00	4,740,000,000	2,370,000,000	
Total SBK9 SPOT								11,949,000,000,000.00	4,740,000,000	2,370,000,000	
Total For SBK9								11,949,000,000,000.00	4,740,000,000	2,370,000,000	
SBN27 On 15/09/2015 Spot Bond			7.59500	104.08601	7.54500	104.08213			0.00	0	0
Total SBN27 SPOT									0.00	0	0
Total For SBN27									0.00	0	0
SBN29 On 15/09/2015 Spot Bond			7.91000	103.97839	7.83500	103.98225			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			7.35500	104.16815	7.30500	104.16494			0.00	0	0
Total SBN31 SPOT									0.00	0	0
Total For SBN31									0.00	0	0
SBN33 On 15/09/2017 Spot Bond			8.48000	100.87062	8.41500	100.98291			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			7.50000	104.11851	7.45000	104.11490			0.00	0	0
Total SBN34 SPOT									0.00	0	0
Total For SBN34									0.00	0	0
SBN35 On 15/09/2015 Spot Bond			7.95000	103.96474	7.87500	103.96849			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SBN35 SPOT										0.00	0	0
Total For SBN35										0.00	0	0
SBN45 On 15/09/2017 Spot Bond				101.23467		101.21434				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				100.83232		100.81057				0.00	0	0
Total SBN51 SPOT										0.00	0	0
Total For SBN51										0.00	0	0
SBS13 On 22/09/2017 Spot Bond			8.13000	102.90719	8.06500	103.02344				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				100.75856		100.73925				0.00	0	0
Total SBS15 SPOT										0.00	0	0
Total For SBS15										0.00	0	0
SBS16 On 22/09/2018 Spot Bond				101.11347		101.09265				0.00	0	0
Total SBS16 SPOT										0.00	0	0
Total For SBS16										0.00	0	0
SBS18 On 23/06/2018 Spot Bond				102.31775		102.29993				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			9.48000	107.16932	9.39000	107.56188				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			10.06500	99.90157	9.96000	100.56641				0.00	0	0
Total SBS20 SPOT										0.00	0	0
Total For SBS20										0.00	0	0
SBS21 On 15/05/2026 Spot Bond				99.99964		99.97849				0.00	0	0
Total SBS21 SPOT										0.00	0	0
Total For SBS21										0.00	0	0
SBS22 On 24/05/2015 Spot Bond				99.83257		99.81546				0.00	0	0
Total SBS22 SPOT										0.00	0	0
Total For SBS22										0.00	0	0
SBS23 On 23/05/2017 Spot Bond				99.99245		99.97316				0.00	0	20,000,000
Total SBS23 SPOT										0.00	0	20,000,000
Total For SBS23										0.00	0	20,000,000
SBS24 On 24/05/2019 Spot Bond				100.98768		100.97021				0.00	500,000,000	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
Total SBS24 SPOT									0.00	500,000,000	500,000,000
Total For SBS24									0.00	500,000,000	500,000,000
SBS25 On 24/05/2019 Spot Bond			8.93000	99.58531	8.85500	99.81043			5,893,800,000,000.00	660,000,000	334,600,000
Total SBS25 SPOT									5,893,800,000,000.00	660,000,000	334,600,000
Total For SBS25									5,893,800,000,000.00	660,000,000	334,600,000
SBS26 On 28/02/2017 Spot Bond			100.00000	23.41930	100.00000	23.36689			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			9.46500	106.22452	9.37500	106.74145			47,325,000,000,000.00	5,000,000,000	2,570,000,000
Total SBS27 SPOT									47,325,000,000,000.00	5,000,000,000	2,570,000,000
Total For SBS27									47,325,000,000,000.00	5,000,000,000	2,570,000,000
SBS28 On 23/04/2017 Spot Bond				100.20395		100.18401			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			8.97500	102.70863	8.88500	102.98464			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			10.07500	87.46395	9.97000	92.16192			0.00	0	0
Total SBS3 SPOT									0.00	0	0
Total For SBS3									0.00	0	0
SBS30 On 12/06/2019 Spot Bond				100.74930		100.72863			0.00	0	0
Total SBS30 SPOT									0.00	0	0
Total For SBS30									0.00	0	0
SBS31 On 27/06/2027 Spot Bond			9.81500	103.91491	9.71000	104.62400			0.00	0	0
Total SBS31 SPOT									0.00	0	0
Total For SBS31									0.00	0	0
SBS32 On 19/09/2017 Spot Bond				101.13481		101.11511			0.00	0	0
Total SBS32 SPOT									0.00	0	0
Total For SBS32									0.00	0	0
SBS33 On 19/09/2019 Spot Bond				101.16581		101.14557			0.00	0	0
Total SBS33 SPOT									0.00	0	0
Total For SBS33									0.00	0	0
SBS34 On 19/09/2024 Spot Bond			9.96500	102.34699	9.86000	102.95547			28,898,500,000,000.00	2,900,000,000	1,450,000,000
Total SBS34 SPOT									28,898,500,000,000.00	2,900,000,000	1,450,000,000
Total For SBS34									28,898,500,000,000.00	2,900,000,000	1,450,000,000
SBS35 On 29/01/2018 Spot Bond				100.32484		100.30441			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total SBS35 SPOT									0.00	0	0
Total For SBS35									0.00	0	0
SBS36 On 29/01/2020 Spot Bond				100.33345		100.31249			0.00	0	0
Total SBS36 SPOT									0.00	0	0
Total For SBS36									0.00	0	0
SBS37 On 29/01/2020 Spot Bond			8.99000	98.48696	8.90500	98.77689			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			10.26500	95.51922	10.16000	96.10085		61,590,000,000,000.00	6,000,000,000	1,500,000,000	
Total SBS38 SPOT								1,590,000,000,000.00	6,000,000,000	1,500,000,000	
Total For SBS38								1,590,000,000,000.00	6,000,000,000	1,500,000,000	
SBS39 On 29/01/2030 Spot Bond			10.69500	95.59227	10.58500	96.33244		0.00	0	0	
Total SBS39 SPOT								0.00	0	0	
Total For SBS39								0.00	0	0	
SBS4 On 16/11/2021 Spot Bond			9.42000	96.05608	9.33000	96.45253		10,738,800,000,000.00	1,140,000,000	572,000,000	
Total SBS4 SPOT								10,738,800,000,000.00	1,140,000,000	572,000,000	
Total For SBS4								10,738,800,000,000.00	1,140,000,000	572,000,000	
SBS9 On 07/07/2016 Spot Bond			7.59000	108.14652	7.51500	108.20805		5,009,400,000,000.00	660,000,000	330,000,000	
Total SBS9 SPOT								5,009,400,000,000.00	660,000,000	330,000,000	
Total For SBS9								5,009,400,000,000.00	660,000,000	330,000,000	
SBSI11 On 07/12/2023 Spot Bond			2.00000	280.96182	1.98000	281.28070		0.00	0	0	
Total SBSI11 SPOT								0.00	0	0	
Total For SBSI11								0.00	0	0	
SBSI12 On 31/01/2017 Spot Bond			1.24500	131.09275	1.24500	131.06161		0.00	0	0	
Total SBSI12 SPOT								0.00	0	0	
Total For SBSI12								0.00	0	0	
SCM10 On 15/09/2017 Spot Bond			100.00000	24.85053	100.00000	24.79032		0.00	0	0	
Total SCM10U SPOT								0.00	0	0	
Total For SCM10U								0.00	0	0	
SF2A2L On 11/02/2045 Spot Bond			100.00000		100.00000	0.00000		0.00	0	0	
Total SF2A2U SPOT								0.00	0	0	
Total For SF2A2U								0.00	0	0	
SF2BU On 11/02/2045 Spot Bond			100.00000		100.00000	0.00000		0.00	0	0	
Total SF2BU SPOT								0.00	0	0	
Total For SF2BU								0.00	0	0	
SF2CU On 11/02/2045 Spot Bond			100.00000		100.00000	0.00000		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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				100.68110		100.66139			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	24.31563	100.00000	24.25672			0.00	0	0
Total SHF01 SPOT									0.00	0	0
Total For SHF01									0.00	0	0
SHI02 On 01/10/2021 Spot Bond				82.63494		82.63494			0.00	0	0
Total SHI02 SPOT									0.00	0	0
Total For SHI02									0.00	0	0
SHI05 On 31/01/2017 Spot Bond			1.87000	129.73693	1.87000	129.70388			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	100.73674	6.50000	100.71914			0.00	0	0
Total SHPCBU SPOT									0.00	0	0
Total For SHPCBU									0.00	0	0
SHS01 On 15/12/2016 Spot Bond				102.42359		102.40287			0.00	0	0
Total SHS01 SPOT									0.00	0	0
Total For SHS01									0.00	0	0
SHS03 On 29/06/2015 Spot Bond				100.99274		100.97129			0.00	0	0
Total SHS03 SPOT									0.00	0	0
Total For SHS03									0.00	0	0
SHS04 On 29/06/2017 Spot Bond				102.56534		102.54525			0.00	0	180,000,000
Total SHS04 SPOT									0.00	0	180,000,000
Total For SHS04									0.00	0	180,000,000
SHS05 On 29/06/2017 Spot Bond			9.11000	102.59393	9.04500	102.69163		4,737,200,000,000.00	520,000,000	260,000,000	
Total SHS05 SPOT								4,737,200,000,000.00	520,000,000	260,000,000	
Total For SHS05								4,737,200,000,000.00	520,000,000	260,000,000	
SHS06 On 12/12/2017 Spot Bond				102.15078		102.12950			0.00	0	12,860,000
Total SHS06 SPOT									0.00	0	12,860,000
Total For SHS06									0.00	0	12,860,000
SHS07 On 10/04/2016 Spot Bond				100.92067		100.89991			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total SHS07 SPOT									0.00	0	0
Total For SHS07									0.00	0	0
SHS08 On 21/05/2016 Spot Bond				101.10864		101.08741			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	25.95281	100.00000	25.88782			0.00	0	0
Total SHS11U SPOT									0.00	0	0
Total For SHS11U									0.00	0	0
SHS11L On 25/11/2020 Spot Bond			10.00000	109.12100	10.00000	109.09200			0.00	0	0
Total SHS11U/JIBAR SPOT									0.00	0	0
Total For SHS11U/JIBAR									0.00	0	0
SHS12 On 12/12/2016 Spot Bond				101.35950		101.33850			0.00	0	0
Total SHS12 SPOT									0.00	0	0
Total For SHS12									0.00	0	0
SHS13L On 21/05/2015 Spot Bond			100.00000	98.38275	100.00000	98.11828			0.00	0	0
Total SHS13U SPOT									0.00	0	0
Total For SHS13U									0.00	0	0
SHS14 On 17/06/2017 Spot Bond				101.32110		101.30019			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	36.72470	100.00000	36.63574			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	44.58472	100.00000	44.47671			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	33.09939	100.00000	33.01833			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			9.42000	103.30629	9.35500	103.41490		39,564,000,000,000.00	4,200,000,000	2,100,000,000	
Total SHS19 SPOT								39,564,000,000,000.00	4,200,000,000	2,100,000,000	
Total For SHS19								39,564,000,000,000.00	4,200,000,000	2,100,000,000	
SHS20 On 19/04/2016 Spot Bond				100.56098		100.53826			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				99.79069		99.76942			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total SHS22 SPOT									0.00	0	0
Total For SHS22									0.00	0	0
SLI2 On 15/08/2016 Spot Bond			7.84000	104.45781	7.76500	104.52535			33,555,200,000,000.00	4,280,000,000	3,640,000,000
Total SLI2 SPOT									33,555,200,000,000.00	4,280,000,000	3,640,000,000
Total For SLI2									33,555,200,000,000.00	4,280,000,000	3,640,000,000
SLI3 On 15/08/2023 Spot Bond			8.95000	101.42263	8.87500	101.60558			0.00	0	0
Total SLI3 SPOT									0.00	0	0
Total For SLI3									0.00	0	0
SNT01 On 15/09/2017 Spot Bond			8.48000	100.87062	8.41500	100.98291			68,179,200,000,000.00	8,040,000,000	4,020,000,000
Total SNT01 SPOT									68,179,200,000,000.00	8,040,000,000	4,020,000,000
Total For SNT01									68,179,200,000,000.00	8,040,000,000	4,020,000,000
SPDA2 On 21/08/2016 Spot Bond				101.67045		101.65070			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				101.71648		101.69796			0.00	0	0
Total SPDA3 SPOT									0.00	0	0
Total For SPDA3									0.00	0	0
SPDA4 On 21/08/2017 Spot Bond				102.09323		102.07417			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				101.62871		101.60821			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				101.67299		101.65191			0.00	0	0
Total SPDA6 SPOT									0.00	0	0
Total For SPDA6									0.00	0	0
SPG00 On 31/10/2016 Spot Bond				99.71505		99.69163			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			8.18000	105.15662	8.11500	105.20286			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				100.79430		100.77457			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				100.61075		100.58966			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total SSA05 SPOT									0.00	0	0
Total For SSA05									0.00	0	0
SSA06 On 16/04/2020 Spot Bond			9.27000	95.93073	9.18000	96.24704			2,595,600,000,000.00	280,000,000	143,000,000
Total SSA06 SPOT									2,595,600,000,000.00	280,000,000	143,000,000
Total For SSA06									2,595,600,000,000.00	280,000,000	143,000,000
SSN00 On 01/03/2017 Spot Bond				101.65279		101.63062			0.00	0	0
Total SSN001 SPOT									0.00	0	0
Total For SSN001									0.00	0	0
SSN00 On 26/03/2017 Spot Bond				101.13918		101.11651			0.00	0	0
Total SSN002 SPOT									0.00	0	0
Total For SSN002									0.00	0	0
SSN00 On 25/04/2017 Spot Bond				100.37825		100.35596			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			9.29000	89.50865	9.20000	89.85981			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			9.29000	89.50865	9.20000	89.85981			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			9.01000	95.79665	8.92500	96.07946			0.00	0	0
Total SSN007 SPOT									0.00	0	0
Total For SSN007									0.00	0	0
SSN00 On 18/06/2017 Spot Bond				101.28061		101.25872			0.00	0	0
Total SSN008 SPOT									0.00	0	0
Total For SSN008									0.00	0	0
SSN00 On 15/09/2017 Spot Bond			7.96000	101.95657	7.89500	102.07189			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			2.11000	114.34121	2.11000	114.31134			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			8.66000	101.16767	8.58500	101.36975			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	101.85993	8.50000	101.83587			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SSN015 SPOT										0.00	0	0
Total For SSN015										0.00	0	0
SSN015: On 21/12/2026 Spot Bond			10.24500	105.86943	10.14000	106.55600				0.00	0	0
Total SSN017 SPOT										0.00	0	0
Total For SSN017										0.00	0	0
SSN017: On 02/09/2016 Spot Bond				101.47291		101.45313				0.00	0	0
Total SSN018 SPOT										0.00	0	0
Total For SSN018										0.00	0	0
SSN018: On 28/02/2031 Spot Bond			10.51500	74.62087	10.40500	75.27262				0.00	0	0
Total SSN021 SPOT										0.00	0	0
Total For SSN021										0.00	0	0
SSN021: On 21/01/2019 Spot Bond				100.52279		100.50100				0.00	0	0
Total SSN024 SPOT										0.00	0	0
Total For SSN024										0.00	0	0
SSN024: On 16/01/2019 Spot Bond				100.58235		100.56202				0.00	0	0
Total SSN026 SPOT										0.00	0	0
Total For SSN026										0.00	0	0
SSN026: On 25/09/2019 Spot Bond				101.14101		101.11878				0.00	0	0
Total SSN027 SPOT										0.00	0	0
Total For SSN027										0.00	0	0
SSN027: On 16/10/2019 Spot Bond				100.65044		100.62772				0.00	0	0
Total SSN028 SPOT										0.00	0	0
Total For SSN028										0.00	0	0
SSN028: On 07/12/2023 Spot Bond				101.24387		101.21809				0.00	0	0
Total SSN029 SPOT										0.00	0	0
Total For SSN029										0.00	0	0
SSN029: On 24/05/2017 Spot Bond				99.78444		99.76293				0.00	0	0
Total SSN030 SPOT										0.00	0	0
Total For SSN030										0.00	0	0
SSN030: On 16/02/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total SSN031 SPOT										0.00	0	0
Total For SSN031										0.00	0	0
SSN031: On 20/12/2019 Spot Bond				101.13071		101.11022				0.00	0	0
Total SSN032 SPOT										0.00	0	0
Total For SSN032										0.00	0	0
SSN032: On 17/03/2020 Spot Bond				101.29961		101.27723				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SSN033 SPOT										0.00	0	0
Total For SSN033										0.00	0	0
SY1224 On 14/05/2015 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total SY1224 SPOT										0.00	0	0
Total For SY1224										0.00	0	0
SY1225 On 18/05/2015 Spot Bond				100.01827		100.00000				0.00	0	0
Total SY1225 SPOT										0.00	0	0
Total For SY1225										0.00	0	0
SY1226 On 19/05/2015 Spot Bond				99.93007		99.91259				0.00	0	0
Total SY1226 SPOT										0.00	0	0
Total For SY1226										0.00	0	0
SY1228 On 22/05/2015 Spot Bond				99.87780		99.86035				0.00	0	0
Total SY1228 SPOT										0.00	0	0
Total For SY1228										0.00	0	0
SY1229 On 29/05/2015 Spot Bond				99.75453		99.73700				0.00	0	0
Total SY1229 SPOT										0.00	0	0
Total For SY1229										0.00	0	0
SY1230 On 09/06/2015 Spot Bond				99.56293		99.54545				0.00	0	0
Total SY1230 SPOT										0.00	0	0
Total For SY1230										0.00	0	0
SY1231 On 10/06/2015 Spot Bond				99.54390		99.52636				0.00	0	0
Total SY1231 SPOT										0.00	0	0
Total For SY1231										0.00	0	0
SY1232 On 17/06/2015 Spot Bond				99.42373		99.40626				0.00	0	0
Total SY1232 SPOT										0.00	0	0
Total For SY1232										0.00	0	0
SY1234 On 26/08/2015 Spot Bond				98.13004		98.11188				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				98.82623		98.80871				0.00	0	0
Total SY1235 SPOT										0.00	0	0
Total For SY1235										0.00	0	0
SY1236 On 20/05/2015 Spot Bond				99.91357		99.89629				0.00	0	0
Total SY1236 SPOT										0.00	0	0
Total For SY1236										0.00	0	0
SY1237 On 28/07/2015 Spot Bond				99.71883		99.73640				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SY1237 SPOT										0.00	0	0
Total For SY1237										0.00	0	0
SY123E On 28/07/2015 Spot Bond				99.71873		99.73631				0.00	0	0
Total SY1238 SPOT										0.00	0	0
Total For SY1238										0.00	0	0
SY123E On 04/08/2015 Spot Bond				99.82404		99.84164				0.00	0	0
Total SY1239 SPOT										0.00	0	0
Total For SY1239										0.00	0	0
SY124C On 14/08/2015 Spot Bond			100.00000	80.04386	100.00000	79.86871				0.00	0	0
Total SY1240 SPOT										0.00	0	0
Total For SY1240										0.00	0	0
SZ18 On 30/09/2015 Spot Bond			6.56500	103.67664	6.51500	103.67770			3,676,400,000,000.00	560,000,000	280,000,000	
Total SZ18 SPOT									3,676,400,000,000.00	560,000,000	280,000,000	
Total For SZ18									3,676,400,000,000.00	560,000,000	280,000,000	
SZ25 On 30/09/2025 Spot Bond			8.81500	102.32991	8.71000	103.01981			0.00	0	0	
Total SZ25 SPOT									0.00	0	0	
Total For SZ25									0.00	0	0	
T12A1C On 21/02/2048 Spot Bond				100.32896		100.30830			0.00	0	0	
Total T12A10 SPOT									0.00	0	0	
Total For T12A10									0.00	0	0	
T12A11 On 21/02/2048 Spot Bond				100.34426		100.32264			0.00	0	0	
Total T12A11 SPOT									0.00	0	0	
Total For T12A11									0.00	0	0	
T12A12 On 21/02/2048 Spot Bond			9.24000	99.47736	9.15500	100.23822			0.00	0	0	
Total T12A12 SPOT									0.00	0	0	
Total For T12A12									0.00	0	0	
TF108L On 22/02/2016 Spot Bond			100.00000	64.98528	100.00000	64.82255			0.00	0	0	
Total TF108U SPOT									0.00	0	0	
Total For TF108U									0.00	0	0	
TFS110 On 18/04/2016 Spot Bond				100.48248		100.46310			0.00	0	0	
Total TFS110 SPOT									0.00	0	0	
Total For TFS110									0.00	0	0	
TFS112 On 02/05/2016 Spot Bond				100.21233		100.19279			0.00	0	0	
Total TFS112 SPOT									0.00	0	0	
Total For TFS112									0.00	0	0	
TFS117 On 02/09/2018 Spot Bond				101.48092		101.46103			0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TFS117 SPOT										0.00	0	0
Total For TFS117										0.00	0	0
TFS122 On 20/03/2017 Spot Bond				101.06175		101.04298				0.00	0	0
Total TFS122 SPOT										0.00	0	0
Total For TFS122										0.00	0	0
TFS123 On 20/03/2019 Spot Bond				101.11507		101.09533				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				99.90454		99.88547				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				100.63372		100.59650				0.00	0	0
Total TFS132 SPOT										0.00	0	0
Total For TFS132										0.00	0	0
TFS133 On 28/07/2016 Spot Bond				100.31829		100.29939				0.00	0	0
Total TFS133 SPOT										0.00	0	0
Total For TFS133										0.00	0	0
TFS134 On 28/04/2016 Spot Bond				100.30160		100.28257				0.00	0	0
Total TFS134 SPOT										0.00	0	0
Total For TFS134										0.00	0	0
TFS83 On 28/07/2015 Spot Bond				100.32934		100.30987				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			7.84000	103.52169	7.76500	103.58536				0.00	0	0
Total TFS84 SPOT										0.00	0	0
Total For TFS84										0.00	0	0
TH10A1 On 18/10/2038 Spot Bond				100.50105		100.48075				0.00	0	0
Total TH10A1 SPOT										0.00	0	0
Total For TH10A1										0.00	0	0
TH10A2 On 18/10/2038 Spot Bond				100.51439		100.49355				0.00	0	0
Total TH10A2 SPOT										0.00	0	0
Total For TH10A2										0.00	0	0
TH10A3 On 18/07/2017 Spot Bond			7.83000	102.51348	7.83000	102.49173				0.00	0	0
Total TH10A3 SPOT										0.00	0	0
Total For TH10A3										0.00	0	0
TH10A4 On 18/07/2017 Spot Bond				100.49372		100.47372				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TH10A4 SPOT										0.00	0	0
Total For TH10A4										0.00	0	0
TH10A4 On 18/07/2017 Spot Bond				100.51039		100.48971				0.00	0	0
Total TH10A5 SPOT										0.00	0	0
Total For TH10A5										0.00	0	0
TH10A5 On 18/07/2017 Spot Bond				102.54688		102.52434				0.00	0	0
Total TH10A6 SPOT										0.00	0	0
Total For TH10A6										0.00	0	0
TH10A6 On 18/10/2038 Spot Bond				100.49372		100.47372				0.00	0	0
Total TH10A7 SPOT										0.00	0	0
Total For TH10A7										0.00	0	0
TH10A7 On 18/10/2038 Spot Bond				100.51039		100.48971				0.00	0	0
Total TH10A8 SPOT										0.00	0	0
Total For TH10A8										0.00	0	0
TH10A8 On 18/07/2017 Spot Bond			7.16000	102.29973	7.16000	102.27985				0.00	0	0
Total TH10A9 SPOT										0.00	0	0
Total For TH10A9										0.00	0	0
TH10A9 On 18/10/2038 Spot Bond				100.54303		100.52103				0.00	0	0
Total TH10B1 SPOT										0.00	0	0
Total For TH10B1										0.00	0	0
TH10B1 On 18/07/2017 Spot Bond				100.54037		100.51847				0.00	0	0
Total TH10B2 SPOT										0.00	0	0
Total For TH10B2										0.00	0	0
TH10B2 On 18/10/2038 Spot Bond				100.60414		100.57967				0.00	0	0
Total TH10C1 SPOT										0.00	0	0
Total For TH10C1										0.00	0	0
TH10C1 On 18/07/2017 Spot Bond				100.59551		100.57139				0.00	0	0
Total TH10C2 SPOT										0.00	0	0
Total For TH10C2										0.00	0	0
TH10C2 On 18/10/2038 Spot Bond				100.85445		100.81983				0.00	0	0
Total TH10D1 SPOT										0.00	0	0
Total For TH10D1										0.00	0	0
TH10D1 On 18/07/2017 Spot Bond				100.82499		100.79156				0.00	0	0
Total TH10D2 SPOT										0.00	0	0
Total For TH10D2										0.00	0	0
TH11A1 On 18/07/2041 Spot Bond				100.49306		100.47307				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TH11A1 SPOT										0.00	0	0
Total For TH11A1										0.00	0	0
TH11A2 On 18/07/2041 Spot Bond				100.51439		100.49355				0.00	100,000,000	100,000,000
Total TH11A2 SPOT										0.00	100,000,000	100,000,000
Total For TH11A2										0.00	100,000,000	100,000,000
TH11A3 On 18/07/2018 Spot Bond			8.73000	102.80021	8.73000	102.77596				0.00	0	0
Total TH11A3 SPOT										0.00	0	0
Total For TH11A3										0.00	0	0
TH11A4 On 18/07/2041 Spot Bond				100.22987		100.20976				0.00	0	0
Total TH11A4 SPOT										0.00	0	0
Total For TH11A4										0.00	0	0
TH11A5 On 18/07/2041 Spot Bond				100.51039		100.48971				0.00	0	0
Total TH11A5 SPOT										0.00	0	0
Total For TH11A5										0.00	0	0
TH11A6 On 18/07/2041 Spot Bond			8.82000	100.94425	8.74500	101.12255				0.00	0	0
Total TH11A6 SPOT										0.00	0	0
Total For TH11A6										0.00	0	0
TH11A7 On 18/07/2041 Spot Bond				100.05881		100.03774				0.00	0	0
Total TH11A7 SPOT										0.00	0	0
Total For TH11A7										0.00	0	0
TH11A8 On 18/07/2041 Spot Bond				100.52578		100.50467				0.00	0	0
Total TH11A8 SPOT										0.00	0	0
Total For TH11A8										0.00	0	0
TH11B1 On 18/07/2041 Spot Bond				100.54436		100.52230				0.00	0	0
Total TH11B1 SPOT										0.00	0	0
Total For TH11B1										0.00	0	0
TH11B2 On 18/07/2041 Spot Bond				100.53703		100.51528				0.00	0	0
Total TH11B2 SPOT										0.00	0	0
Total For TH11B2										0.00	0	0
TH11B3 On 18/07/2041 Spot Bond				100.55012		100.52803				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				100.60281		100.57839				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				100.60016		100.57584				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TH11C2 SPOT										0.00	0	0
Total For TH11C2										0.00	0	0
TH11C2 On 18/07/2041 Spot Bond				100.59334		100.56951				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				100.80860		100.77583				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				100.81122		100.77835				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				100.81880		100.78591				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				101.63978		101.61913				0.00	0	0
Total TH12A1 SPOT										0.00	0	0
Total For TH12A1										0.00	0	0
TH12A2 On 21/08/2019 Spot Bond				101.69512		101.67377				0.00	0	0
Total TH12A2 SPOT										0.00	0	0
Total For TH12A2										0.00	0	0
TH12A3 On 21/08/2019 Spot Bond			9.19000	102.00760	9.10500	102.27785				0.00	0	0
Total TH12A3 SPOT										0.00	0	0
Total For TH12A3										0.00	0	0
TH12A4 On 21/02/2048 Spot Bond				101.66191		101.64099				0.00	0	0
Total TH12A4 SPOT										0.00	0	0
Total For TH12A4										0.00	0	0
TH12A5 On 21/02/2048 Spot Bond				101.73939		101.71748				0.00	0	0
Total TH12A5 SPOT										0.00	0	0
Total For TH12A5										0.00	0	0
TH12A6 On 21/08/2019 Spot Bond			9.10000	99.98880	9.01500	100.25690				0.00	0	0
Total TH12A6 SPOT										0.00	0	0
Total For TH12A6										0.00	0	0
TH12A7 On 21/08/2019 Spot Bond				101.93625		101.91540				0.00	0	0
Total TH12A7 SPOT										0.00	0	0
Total For TH12A7										0.00	0	0
TH12A8 On 21/08/2019 Spot Bond				102.04010		102.01811				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TH12A8 SPOT										0.00	0	0
Total For TH12A8										0.00	0	0
TH12A8 On 21/02/2048 Spot Bond			9.21000	98.91232	9.12500	99.17813				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				101.83899		101.81580				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				101.83899		101.81580				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				102.15691		102.13364				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				100.36394		100.34108				0.00	0	0
Total TH12B4 SPOT										0.00	0	0
Total For TH12B4										0.00	0	0
TH12B4 On 21/08/2019 Spot Bond				102.01602		101.99056				0.00	0	0
Total TH12C1 SPOT										0.00	0	0
Total For TH12C1										0.00	0	0
TH12C1 On 21/08/2019 Spot Bond				102.01602		101.99056				0.00	0	0
Total TH12C2 SPOT										0.00	0	0
Total For TH12C2										0.00	0	0
TH12C2 On 21/08/2019 Spot Bond				102.36453		102.33899				0.00	0	0
Total TH12C3 SPOT										0.00	0	0
Total For TH12C3										0.00	0	0
TH12C3 On 21/02/2048 Spot Bond				100.39847		100.37344				0.00	0	0
Total TH12C4 SPOT										0.00	0	0
Total For TH12C4										0.00	0	0
TH12C4 On 21/08/2019 Spot Bond				102.73471		102.69996				0.00	0	0
Total TH12D1 SPOT										0.00	0	0
Total For TH12D1										0.00	0	0
TH12D1 On 21/02/2048 Spot Bond				102.73471		102.69996				0.00	0	0
Total TH12D2 SPOT										0.00	0	0
Total For TH12D2										0.00	0	0
TH12D2 On 21/08/2019 Spot Bond				103.39441		103.35961				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TH12D3 SPOT										0.00	0	0
Total For TH12D3										0.00	0	0
TH12D On 21/02/2048 Spot Bond				100.53824		100.50440				0.00	0	0
Total TH12D4 SPOT										0.00	0	0
Total For TH12D4										0.00	0	0
TH9A1 On 18/07/2016 Spot Bond				100.52646		100.50532				0.00	0	0
Total TH9A10 SPOT										0.00	0	0
Total For TH9A10										0.00	0	0
THE8A On 18/04/2036 Spot Bond			101.06155	6.16856	101.06155	6.15331				0.00	0	0
Total THE8A1 SPOT										0.00	0	0
Total For THE8A1										0.00	0	0
THE8A On 18/04/2036 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total THE8A2 SPOT										0.00	0	0
Total For THE8A2										0.00	0	0
THE8A On 18/04/2036 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total THE8A3 SPOT										0.00	0	0
Total For THE8A3										0.00	0	0
THE8B On 18/04/2036 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total THE8B1 SPOT										0.00	0	0
Total For THE8B1										0.00	0	0
THE8C On 18/04/2036 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total THE8C1 SPOT										0.00	0	0
Total For THE8C1										0.00	0	0
THE8D On 18/04/2036 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total THE8D1 SPOT										0.00	0	0
Total For THE8D1										0.00	0	0
THE9A On 18/07/2016 Spot Bond				100.74176		100.72200				0.00	0	0
Total THE9A1 SPOT										0.00	0	0
Total For THE9A1										0.00	0	0
THE9A On 18/01/2016 Spot Bond				100.51632		100.49558				0.00	0	0
Total THE9A2 SPOT										0.00	0	0
Total For THE9A2										0.00	0	0
THE9A On 18/07/2016 Spot Bond				100.91433		100.89431				0.00	0	0
Total THE9A3 SPOT										0.00	0	0
Total For THE9A3										0.00	0	0
THE9A On 18/07/2039 Spot Bond				100.51632		100.49558				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total THE9A5 SPOT										0.00	0	0
Total For THE9A5										0.00	0	0
THE9A: On 18/07/2039 Spot Bond				100.52308		100.50208				0.00	0	0
Total THE9A6 SPOT										0.00	0	0
Total For THE9A6										0.00	0	0
THE9A: On 18/07/2039 Spot Bond				100.52646		100.50532				0.00	0	0
Total THE9A7 SPOT										0.00	0	0
Total For THE9A7										0.00	0	0
THE9A: On 18/07/2016 Spot Bond				100.51226		100.49169				0.00	0	0
Total THE9A8 SPOT										0.00	0	0
Total For THE9A8										0.00	0	0
THE9A: On 18/07/2016 Spot Bond				100.52308		100.50208				0.00	0	0
Total THE9A9 SPOT										0.00	0	0
Total For THE9A9										0.00	0	0
THE9B: On 18/07/2016 Spot Bond				100.56025		100.53775				0.00	0	0
Total THE9B1 SPOT										0.00	0	0
Total For THE9B1										0.00	0	0
THE9B: On 18/07/2039 Spot Bond				100.56025		100.53775				0.00	0	0
Total THE9B2 SPOT										0.00	0	0
Total For THE9B2										0.00	0	0
THE9B: On 18/07/2016 Spot Bond				100.56025		100.53775				0.00	0	0
Total THE9B3 SPOT										0.00	0	0
Total For THE9B3										0.00	0	0
THE9C: On 18/07/2016 Spot Bond				100.61426		100.58959				0.00	0	0
Total THE9C1 SPOT										0.00	0	0
Total For THE9C1										0.00	0	0
THE9C: On 18/07/2039 Spot Bond				100.62775		100.60254				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				100.61089		100.58635				0.00	0	0
Total THE9C3 SPOT										0.00	0	0
Total For THE9C3										0.00	0	0
THE9D: On 18/07/2016 Spot Bond				100.87987		100.84451				0.00	0	0
Total THE9D1 SPOT										0.00	0	0
Total For THE9D1										0.00	0	0
THE9D: On 18/07/2039 Spot Bond				100.89662		100.86059				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total THE9D2 SPOT										0.00	0	0
Total For THE9D2										0.00	0	0
THE9D On 18/07/2016 Spot Bond				100.88992		100.85416				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			9.54000	88.17645	9.45500	88.44243				0.00	0	0
Total TL20 SPOT										0.00	0	0
Total For TL20										0.00	0	0
TL20/R On 25/11/2020 Spot Bond			10.00000	109.12100	10.00000	109.09200				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			8.18000	102.39802	8.11500	102.52233			116,483,200,000,000.00	14,240,000,000	7,520,000,000	
Total TN17 SPOT									16,483,200,000,000.00	14,240,000,000	7,520,000,000	
Total For TN17									16,483,200,000,000.00	14,240,000,000	7,520,000,000	
TN20 On 17/09/2020 Spot Bond			9.46500	105.91844	9.37500	106.27355			191,382,300,000,000.00	20,220,000,000	8,810,000,000	
Total TN20 SPOT									191,382,300,000,000.00	20,220,000,000	8,810,000,000	
Total For TN20									191,382,300,000,000.00	20,220,000,000	8,810,000,000	
TN20U On 14/04/2020 Spot Bond			100.00000	1.55497	100.00000	1.55117			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			9.67500	106.66553	9.58500	107.17430			266,449,500,000,000.00	27,540,000,000	11,774,500,000	
Total TN23 SPOT									266,449,500,000,000.00	27,540,000,000	11,774,500,000	
Total For TN23									266,449,500,000,000.00	27,540,000,000	11,774,500,000	
TN25 On 19/08/2025 Spot Bond			9.89500	99.69141	9.77000	100.45047			309,713,500,000,000.00	31,300,000,000	15,656,808,000	
Total TN25 SPOT									309,713,500,000,000.00	31,300,000,000	15,656,808,000	
Total For TN25									309,713,500,000,000.00	31,300,000,000	15,656,808,000	
TN27 On 14/11/2027 Spot Bond			9.96500	92.50623	9.86000	93.18719			182,758,100,000,000.00	18,340,000,000	9,570,000,000	
Total TN27 SPOT									182,758,100,000,000.00	18,340,000,000	9,570,000,000	
Total For TN27									182,758,100,000,000.00	18,340,000,000	9,570,000,000	
TN30 On 09/10/2030 Spot Bond			10.35000	102.15493	10.24000	102.97777			56,925,000,000,000.00	5,500,000,000	11,300,000,000	
Total TN30 SPOT									56,925,000,000,000.00	5,500,000,000	11,300,000,000	
Total For TN30									56,925,000,000,000.00	5,500,000,000	11,300,000,000	
TN40 On 09/10/2040 Spot Bond			10.70500	101.42598	10.59000	102.40770			128,460,000,000,000.00	12,000,000,000	11,000,000,000	
Total TN40 SPOT									128,460,000,000,000.00	12,000,000,000	11,000,000,000	
Total For TN40									128,460,000,000,000.00	12,000,000,000	11,000,000,000	
TNF16 On 10/06/2016 Spot Bond				101.31305		101.29276			0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TNF16 SPOT										0.00	0	0
Total For TNF16										0.00	0	0
TNF18 On 22/08/2018 Spot Bond				99.72540		99.70591				0.00	0	0
Total TNF18 SPOT										0.00	0	0
Total For TNF18										0.00	0	0
TORQ2 On 15/04/2022 Spot Bond				99.99982		99.98082				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				99.99987		99.98036				0.00	0	400,000,000
Total TORQ3 SPOT										0.00	0	400,000,000
Total For TORQ3										0.00	0	400,000,000
TORQ4 On 15/04/2022 Spot Bond				99.99979		99.98023				0.00	0	0
Total TORQ4 SPOT										0.00	0	0
Total For TORQ4										0.00	0	0
TORQ5 On 15/04/2022 Spot Bond				99.99964		99.97756				0.00	0	0
Total TORQ5 SPOT										0.00	0	0
Total For TORQ5										0.00	0	0
TORQ6 On 15/04/2022 Spot Bond				99.99954		99.97222				0.00	0	0
Total TORQ6 SPOT										0.00	0	0
Total For TORQ6										0.00	0	0
TORQ7 On 15/08/2025 Spot Bond				99.99986		99.98033				0.00	0	0
Total TORQ7 SPOT										0.00	0	0
Total For TORQ7										0.00	0	0
TPDA0 On 25/11/2020 Spot Bond			10.00000	109.12100	10.00000	109.09200				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				100.76964		100.74948				0.00	0	0
Total TPDA02 SPOT										0.00	0	0
Total For TPDA02										0.00	0	0
TPDA0 On 05/04/2018 Spot Bond				100.78510		100.76453				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				100.67025		100.65115				0.00	0	0
Total TPDA04 SPOT										0.00	0	0
Total For TPDA04										0.00	0	0
TPDA0 On 10/04/2019 Spot Bond				100.71342		100.69307				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total TPDA05 SPOT									0.00	0	0
Total For TPDA05									0.00	0	0
TR30 On 31/12/2099 Spot Bond			10.00000	99.57259	10.00000	100.37549			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	99.58321	9.75000	100.36612			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	9.59529	100.00000	10.36809			0.00	0	0
Total TR32 SPOT									0.00	0	0
Total For TR32									0.00	0	0
TRAA1 On 14/06/2024 Spot Bond				101.17505		101.15510			0.00	0	0
Total TRAA1 SPOT									0.00	0	0
Total For TRAA1									0.00	0	0
TRAA2 On 14/06/2024 Spot Bond				101.24541		101.22427			0.00	0	0
Total TRAA2 SPOT									0.00	0	0
Total For TRAA2									0.00	0	0
TRAA3 On 14/06/2024 Spot Bond			100.00000	8.44671	100.00000	8.41251			0.00	0	0
Total TRAA3U SPOT									0.00	0	0
Total For TRAA3U									0.00	0	0
TRAA4 On 14/06/2024 Spot Bond			100.00000	8.99994	100.00000	8.96350			0.00	0	0
Total TRAA4U SPOT									0.00	0	0
Total For TRAA4U									0.00	0	0
TRAB1 On 14/06/2024 Spot Bond				101.28442		101.26260			0.00	0	0
Total TRAB1 SPOT									0.00	0	0
Total For TRAB1									0.00	0	0
TRAB2 On 14/06/2024 Spot Bond			100.00000	9.33188	100.00000	9.29409			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				101.29221		101.27026			0.00	0	0
Total TRAC1 SPOT									0.00	0	0
Total For TRAC1									0.00	0	0
TRAC2 On 14/06/2024 Spot Bond			100.00000	9.60849	100.00000	9.56959			0.00	0	0
Total TRAC2U SPOT									0.00	0	0
Total For TRAC2U									0.00	0	0
TRAD1 On 14/06/2024 Spot Bond				101.50938		101.48372			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TRAD1 SPOT										0.00	0	0
Total For TRAD1										0.00	0	0
TRAD2 On 14/06/2024 Spot Bond			100.00000	12.98321	100.00000	12.93064				0.00	0	0
Total TRAD2U SPOT										0.00	0	0
Total For TRAD2U										0.00	0	0
TRAE1 On 14/06/2024 Spot Bond				101.98333		101.94950				0.00	0	0
Total TRAE1 SPOT										0.00	0	0
Total For TRAE1										0.00	0	0
TRAE2 On 14/06/2024 Spot Bond			100.00000	16.68987	100.00000	16.62229				0.00	0	0
Total TRAE2U SPOT										0.00	0	0
Total For TRAE2U										0.00	0	0
TSE01 On 31/07/2019 Spot Bond			100.00000	11.82144	100.00000	11.79280				0.00	0	0
Total TSE01U SPOT										0.00	0	0
Total For TSE01U										0.00	0	0
TSP167 On 28/05/2015 Spot Bond				99.76695		99.74903				0.00	400,000,000	100,000,000
Total TSP167 SPOT										0.00	400,000,000	100,000,000
Total For TSP167										0.00	400,000,000	100,000,000
TSP168 On 11/06/2015 Spot Bond				99.51359		99.49558				0.00	0	0
Total TSP168 SPOT										0.00	0	0
Total For TSP168										0.00	0	0
TSP170 On 09/07/2015 Spot Bond				98.97596		98.95734				0.00	0	0
Total TSP170 SPOT										0.00	0	0
Total For TSP170										0.00	0	0
TSP171 On 23/07/2015 Spot Bond				98.73832		98.72003				0.00	0	0
Total TSP171 SPOT										0.00	0	0
Total For TSP171										0.00	0	0
TSP172 On 06/08/2015 Spot Bond				98.46807		98.44961				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				98.18818		98.16951				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				97.92008		97.90134				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				102.27762		102.23901				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TSP175 SPOT										0.00	0	0
Total For TSP175										0.00	0	0
TSP177 On 15/10/2015 Spot Bond				101.10635		101.06820				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				96.86401		96.84523				0.00	0	0
Total TSP178 SPOT										0.00	0	0
Total For TSP178										0.00	0	0
TSP179 On 26/11/2015 Spot Bond				96.38787		96.36935				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				96.05643		96.03756				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				95.38246		95.36406				0.00	0	0
Total TSP181 SPOT										0.00	0	0
Total For TSP181										0.00	0	0
TSP182 On 04/02/2016 Spot Bond				95.16411		95.14587				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				94.80525		94.78663				0.00	0	0
Total TSP184 SPOT										0.00	0	0
Total For TSP184										0.00	0	0
TSP185 On 03/03/2016 Spot Bond				94.47720		94.45835				0.00	0	0
Total TSP185 SPOT										0.00	0	0
Total For TSP185										0.00	0	0
TSP186 On 17/03/2016 Spot Bond				94.09593		94.07669				0.00	0	0
Total TSP186 SPOT										0.00	0	0
Total For TSP186										0.00	0	0
TSP187 On 25/06/2015 Spot Bond				99.32341		99.30691				0.00	0	0
Total TSP187 SPOT										0.00	0	0
Total For TSP187										0.00	0	0
TSP188 On 31/03/2016 Spot Bond				93.82676		93.80752				0.00	0	0
Total TSP188 SPOT										0.00	0	0
Total For TSP188										0.00	0	0
TSP189 On 12/11/2015 Spot Bond			100.00000	66.84982	100.00000	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 TSP189 SPOT										0.00	0	0
Total For TSP189										0.00	0	0
TSP19C On 12/05/2016 Spot Bond			100.00000	50.19026	100.00000	100.00000				0.00	0	0
Total TSP190 SPOT										0.00	0	0
Total For TSP190										0.00	0	0
TTO01L On 28/08/2019 Spot Bond			100.00000	15.94082	100.00000	15.90090				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				101.90027		101.88164				0.00	0	0
Total TWC083 SPOT										0.00	0	0
Total For TWC083										0.00	0	0
TWC08 On 25/05/2015 Spot Bond				101.69612		101.67808				0.00	0	0
Total TWC084 SPOT										0.00	0	0
Total For TWC084										0.00	0	0
TWC08 On 27/05/2015 Spot Bond				101.65616		101.63836				0.00	0	0
Total TWC085 SPOT										0.00	0	0
Total For TWC085										0.00	0	0
TWC08 On 02/06/2015 Spot Bond				101.39973		101.38178				0.00	0	0
Total TWC087 SPOT										0.00	0	0
Total For TWC087										0.00	0	0
TWC08 On 22/06/2015 Spot Bond				100.94500		100.92717				0.00	0	0
Total TWC089 SPOT										0.00	0	0
Total For TWC089										0.00	0	0
TWC09 On 21/09/2015 Spot Bond				100.97704		100.95835				0.00	0	0
Total TWC090 SPOT										0.00	0	0
Total For TWC090										0.00	0	0
TWC09 On 14/05/2015 Spot Bond				100.00000	0.00000	100.54356				0.00	0	0
Total TWC091 SPOT										0.00	0	0
Total For TWC091										0.00	0	0
TWC09 On 10/07/2015 Spot Bond				100.57056		100.55273				0.00	0	0
Total TWC092 SPOT										0.00	0	0
Total For TWC092										0.00	0	0
TWC09 On 13/07/2015 Spot Bond				100.53490		100.51707				0.00	0	0
Total TWC093 SPOT										0.00	0	0
Total For TWC093										0.00	0	0
TWC09 On 15/07/2015 Spot Bond				100.49924		100.48141				0.00	0	0

Contract 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				100.45684		100.43833				0.00	0	0
Total TWC095 SPOT										0.00	0	0
Total For TWC095										0.00	0	0
TWC09 On 24/07/2015 Spot Bond				100.44575		100.42792				0.00	0	0
Total TWC096 SPOT										0.00	0	0
Total For TWC096										0.00	0	0
TWC09 On 27/07/2015 Spot Bond				100.39281		100.37495				0.00	200,000,000	200,000,000
Total TWC097 SPOT										0.00	200,000,000	200,000,000
Total For TWC097										0.00	200,000,000	200,000,000
TWC09 On 06/11/2015 Spot Bond				100.07344		100.05507				0.00	0	0
Total TWC098 SPOT										0.00	0	0
Total For TWC098										0.00	0	0
TWC09 On 18/08/2015 Spot Bond			100.00000	79.34783	100.00000	100.00000				0.00	0	0
Total TWC099 SPOT										0.00	0	0
Total For TWC099										0.00	0	0
TWCJ1 On 02/06/2015 Spot Bond				101.54932		101.52945				0.00	0	0
Total TWCJ17 SPOT										0.00	0	0
Total For TWCJ17										0.00	0	0
TWCJ1 On 13/07/2015 Spot Bond				100.59573		100.57587				0.00	0	0
Total TWCJ18 SPOT										0.00	0	0
Total For TWCJ18										0.00	0	0
TWCM On 02/06/2015 Spot Bond				101.42110		101.40288				0.00	0	0
Total TWCM17 SPOT										0.00	0	0
Total For TWCM17										0.00	0	0
TWCM On 13/07/2015 Spot Bond				100.54723		100.52899				0.00	0	0
Total TWCM18 SPOT										0.00	0	0
Total For TWCM18										0.00	0	0
UG21 On 02/03/2021 Spot Bond			9.12000	109.11843	9.03000	109.50940				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	8.45669	100.00000	8.43976				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total VJA01U SPOT										0.00	0	0
Total For VJA01U										0.00	0	0
VJB01L On 20/01/2023 Spot Bond			100.00000	8.26106	100.00000	8.24452				0.00	0	0
Total VJB01U SPOT										0.00	0	0
Total For VJB01U										0.00	0	0
VKC06 On 29/07/2015 Spot Bond				102.13431		102.11473				0.00	0	0
Total VKC06 SPOT										0.00	0	0
Total For VKC06										0.00	0	0
VKC07 On 04/09/2015 Spot Bond				100.07923		100.05942				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	76.51992	100.00000	76.35983				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				100.97101		100.95119				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				100.97126		100.95116				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				100.14380		100.12229				0.00	0	0
Total VKE02 SPOT										0.00	0	0
Total For VKE02										0.00	0	0
VKE03 On 08/05/2017 Spot Bond				100.14406		100.12252				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				100.94279		100.92243				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				100.96783		100.94692				0.00	0	0
Total VKE05 SPOT										0.00	0	0
Total For VKE05										0.00	0	0
VKE06 On 08/05/2018 Spot Bond				100.14161		100.12043				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				100.14765		100.12643				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total VKE07 SPOT									0.00	0	0
Total For VKE07									0.00	0	0
VPA01L On 20/01/2023 Spot Bond			100.00000	7.93884	100.00000	7.92295			0.00	0	0
Total VPA01U SPOT									0.00	0	0
Total For VPA01U									0.00	0	0
VPB01L On 20/01/2023 Spot Bond			100.00000	7.74320	100.00000	7.72771			0.00	0	0
Total VPB01U SPOT									0.00	0	0
Total For VPB01U									0.00	0	0
WRS1L On 25/11/2029 Spot Bond			100.00000	0.00023	100.00000	0.00023			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			6.98000	111.17739	6.90500	111.23378		139,600,000,000,000.00	20,000,000,000	10,000,000,000	
Total WS04 SPOT								19,600,000,000,000.00	20,000,000,000	10,000,000,000	
Total For WS04								19,600,000,000,000.00	20,000,000,000	10,000,000,000	
WS05 On 01/08/2018 Spot Bond			1.14000	241.41026	1.14000	241.35361		0.00	0	0	
Total WS05 SPOT								0.00	0	0	
Total For WS05								0.00	0	0	
WSP1 On 28/05/2015 Spot Bond			6.42500	104.26142	6.37500	104.24510		0.00	0	0	
Total WSP1 SPOT								0.00	0	0	
Total For WSP1								0.00	0	0	
WSP2 On 28/05/2017 Spot Bond			7.58000	106.80430	7.51500	106.90523		75,800,000,000,000.00	10,000,000,000	5,000,000,000	
Total WSP2 SPOT								19,600,000,000,000.00	10,000,000,000	5,000,000,000	
Total For WSP2								19,600,000,000,000.00	10,000,000,000	5,000,000,000	
WSP3 On 28/05/2019 Spot Bond			7.90500	107.89262	7.83000	108.13085		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			8.21500	107.35573	8.13000	107.68446		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			8.32000	107.34681	8.23000	107.75265		44,928,000,000,000.00	5,400,000,000	2,700,000,000	
Total WSP5 SPOT								14,928,000,000,000.00	5,400,000,000	2,700,000,000	
Total For WSP5								14,928,000,000,000.00	5,400,000,000	2,700,000,000	
Z014 On 30/06/2015 Spot Bond			6.05500	99.24268	6.00500	99.23269		0.00	0	0	
Total Z014 SPOT								0.00	0	0	
Total For Z014								0.00	0	0	
Z020 On 19/10/2015 Spot Bond			5.98500	97.49024	5.93500	97.49523		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total Z020 SPOT										0.00	0	0
Total For Z020										0.00	0	0
Z071 On 01/07/2015 Spot Bond			6.05500	99.22635	6.00500	99.21649				0.00	0	0
Total Z071 SPOT										0.00	0	0
Total For Z071										0.00	0	0
Z083 On 30/09/2019 Spot Bond			7.29500	73.09038	7.22000	73.30805				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	69.78967	100.00000	69.65649				0.00	0	0
Total ZA021 SPOT										0.00	0	0
Total For ZA021										0.00	0	0
ZA029 On 20/09/2016 Spot Bond			100.00000	39.21058	100.00000	39.13619				0.00	0	0
Total ZA029 SPOT										0.00	0	0
Total For ZA029										0.00	0	0
Total for SPOT										1.70e+017	598,507,448,700	344,068,314,703
Total for SPOT :										1.70e+017	598,507,448,700	344,068,314,703
Total Futures										1.70e+017	598,507,467,712	344,068,719,575
Total Options										0.00	0	60,204
Grand Total:										1.70e+017	598,507,467,712	344,068,779,779